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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	2025 On 03-August-23			Bond Future	169.39	169.6233	169.3923	169.6233	1,376.00
14/07/2023	2025 On 02-November-23			Bond Future	173.17	173.3994	173.1662	173.3994	4,839.00
14/07/2023	2025 On 01-February-24			Bond Future	175.34	175.5928	175.3447	175.5928	0.00
14/07/2023	2025 On 02-May-24			Bond Future	179.36	179.6293	179.3598	179.6293	0.00
14/07/2023	2025 On 01-August-24			Bond Future	181.64	181.9330	181.6427	181.9330	0.00
14/07/2023	2029 On 03-August-23			Bond Future	122.87	122.9977	122.8660	122.9977	1,897.00
14/07/2023	2029 On 02-November-23			Bond Future	124.27	124.4043	124.2719	124.4043	1,197.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2023	2029 On 01-February-24			Bond Future	127.12	127.2646	127.1218	127.2646	0.00
14/07/2023	2029 On 02-May-24			Bond Future	128.67	128.8226	128.6660	128.8226	0.00
14/07/2023	2029 On 01-August-24			Bond Future	131.62	131.7944	131.6225	131.7944	0.00
14/07/2023	2030 On 03-August-23			Bond Future	10.49	89.0812	10.4903	89.0812	54,444.00
14/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	3676	4	3676	4	0.00
14/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8431	9	8431	9	0.00
14/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	542	1	542	1	1,012.00
14/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1162	1	1162	1	350.00
14/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3598	4	3598	4	0.00
14/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9550	10	9550	10	0.00
14/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	3637	4	3637	4	0.00
14/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	54	0	54	0	0.00
14/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
14/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	58	0	58	0	0.00
14/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	482	0	482	0	0.00
14/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	1	0	1	0	1,012.00
14/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	928	1	928	1	0.00
14/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	56	0	56	0	0.00
14/07/2023	2030 On 02-November-23			Bond Future	10.57	91.0424	10.5664	91.0424	73,499.00
14/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6974	7	6974	7	0.00
14/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3252	4	3252	4	500.00
14/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4625	5	4625	5	0.00
14/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2442	3	2442	3	0.00
14/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	731	1	731	1	500.00
14/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1964	2	1964	2	500.00
14/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4182	4	4182	4	0.00
14/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2391	3	2391	3	0.00
14/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2417	3	2417	3	0.00
14/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	957	1	957	1	800.00
14/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1487	2	1487	2	500.00
14/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	435	1	435	1	800.00
14/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4696	4	4696	4	0.00
14/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3049	3	3049	3	0.00

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14/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1412	1	1412	1	0.00
14/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1428	1	1428	1	0.00
14/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	685	1	685	1	500.00
14/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	242	0	242	0	500.00
14/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1742	2	1742	2	0.00
14/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3596	3	3596	3	0.00
14/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1396	1	1396	1	0.00
14/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2223	2	2223	2	0.00
14/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	578	0	578	0	800.00
14/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	990	1	990	1	0.00
14/07/2023	2030 On 01-February-24			Bond Future	10.64	89.1082	10.6361	89.1082	0.00
14/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5678	6	5678	6	0.00
14/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6410	7	6410	7	0.00
14/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5349	6	5349	6	0.00
14/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4094	4	4094	4	0.00
14/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4203	4	4203	4	0.00
14/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4231	4	4231	4	0.00
14/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1937	2	1937	2	500.00
14/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1395	2	1395	2	400.00
14/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	789	1	789	1	400.00
14/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1146	1	1146	1	500.00
14/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4259	4	4259	4	0.00
14/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5648	6	5648	6	0.00
14/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1534	2	1534	2	200.00
14/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3282	3	3282	3	0.00
14/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1198	1	1198	1	1,360.00
14/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1292	1	1292	1	500.00
14/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3899	4	3899	4	0.00
14/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	5214	5	5214	5	0.00
14/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4214	4	4214	4	0.00
14/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4098	4	4098	4	0.00
14/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3477	3	3477	3	0.00
14/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	926	1	926	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
14/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1365	1	1365	1	0.00
14/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	918	1	918	1	500.00
14/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	755	1	755	1	400.00
14/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3711	3	3711	3	0.00
14/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2934	3	2934	3	0.00
14/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1831	2	1831	2	700.00
14/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1376	1	1376	1	0.00
14/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1387	1	1387	1	0.00
14/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1432	1	1432	1	1,360.00
14/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	1004	1	1004	1	200.00
14/07/2023	2030 On 02-May-24			Bond Future	10.72	91.1358	10.7174	91.1358	0.00
14/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9383	10	9383	10	0.00
14/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3733	4	3733	4	500.00
14/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	5898	6	5898	6	0.00
14/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1768	2	1768	2	1,000.00
14/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1294	1	1294	1	0.00
14/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7166	7	7166	7	0.00
14/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2612	3	2612	3	500.00
14/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3037	3	3037	3	1,080.00
14/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1269	1	1269	1	0.00
14/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1091	1	1091	1	1,000.00
14/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1282	1	1282	1	0.00
14/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4867	5	4867	5	0.00
14/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5335	5	5335	5	0.00
14/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4896	5	4896	5	0.00
14/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2639	2	2639	2	0.00
14/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2992	3	2992	3	0.00
14/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	971	1	971	1	1,080.00
14/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2181	2	2181	2	0.00
14/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4839	5	4839	5	0.00
14/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3974	4	3974	4	0.00
14/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1289	1	1289	1	1,000.00
14/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	503	0	503	0	500.00

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14/07/2023	2030 On 01-August-24			Bond Future	10.81	89.2116	10.8055	89.2116	0.00
14/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2210	2	2210	2	0.00
14/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2176	2	2176	2	0.00
14/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2193	2	2193	2	0.00
14/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3812	4	3812	4	0.00
14/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3833	4	3833	4	0.00
14/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3791	4	3791	4	0.00
14/07/2023	2032 On 03-August-23			Bond Future	11.14	87.6557	11.1375	87.6557	79,302.00
14/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1902	2	1902	2	0.00
14/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4151	5	4151	5	5,000.00
14/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3127	4	3127	4	0.00
14/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3085	4	3085	4	0.00
14/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2088	2	2088	2	11,000.00
14/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
14/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	7,500.00
14/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4324	5	4324	5	3,000.00
14/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3169	4	3169	4	0.00
14/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2279	3	2279	3	0.00
14/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	3720	4	3720	4	5,000.00
14/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	105	0	105	0	0.00
14/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	298	0	298	0	7,500.00
14/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	156	0	156	0	0.00
14/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	68	0	68	0	3,000.00
14/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	4221	4	4221	4	0.00
14/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	7960	7	7960	7	0.00
14/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	344	0	344	0	11,000.00
14/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	166	0	166	0	0.00
14/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	161	0	161	0	0.00
14/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	78	0	78	0	0.00
14/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	395	0	395	0	7,500.00
14/07/2023	2032 On 02-November-23			Bond Future	11.23	85.4226	11.2318	85.4226	180,159.00
14/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3820	4	3820	4	0.00
14/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5462	6	5462	6	0.00

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14/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2221	2	2221	2	0.00
14/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1881	2	1881	2	500.00
14/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2196	2	2196	2	0.00
14/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2350	3	2350	3	0.00
14/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4213	5	4213	5	0.00
14/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2247	2	2247	2	0.00
14/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1117	1	1117	1	500.00
14/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	928	1	928	1	500.00
14/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	4065	4	4065	4	0.00
14/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2561	2	2561	2	0.00
14/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2208	2	2208	2	0.00
14/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1103	1	1103	1	0.00
14/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2120	2	2120	2	500.00
14/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3656	3	3656	3	0.00
14/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2252	2	2252	2	0.00
14/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2230	2	2230	2	0.00
14/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	738	1	738	1	500.00
14/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1256	1	1256	1	500.00
14/07/2023	2032 On 01-February-24			Bond Future	11.32	87.3668	11.3196	87.3668	0.00
14/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	6885	7	6885	7	0.00
14/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4399	5	4399	5	0.00
14/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1713	2	1713	2	1,200.00
14/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6478	7	6478	7	0.00
14/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7261	8	7261	8	0.00
14/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	730	1	730	1	1,200.00
14/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4339	5	4339	5	0.00
14/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4369	5	4369	5	0.00
14/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1750	2	1750	2	200.00
14/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2385	3	2385	3	500.00
14/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4102	4	4102	4	0.00
14/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1428	2	1428	2	500.00
14/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2124	2	2124	2	200.00
14/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3466	3	3466	3	0.00

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14/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1984	2	1984	2	0.00
14/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	2000	2	2000	2	0.00
14/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	7144	7	7144	7	0.00
14/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	1001	1	1001	1	500.00
14/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4379	4	4379	4	0.00
14/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1969	2	1969	2	0.00
14/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	4319	4	4319	4	0.00
14/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4926	5	4926	5	0.00
14/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1091	1	1091	1	1,200.00
14/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1197	1	1197	1	200.00
14/07/2023	2032 On 02-May-24			Bond Future	11.41	85.1919	11.4143	85.1919	0.00
14/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9220	10	9220	10	0.00
14/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2608	3	2608	3	500.00
14/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3203	3	3203	3	1,550.00
14/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1606	2	1606	2	0.00
14/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1668	2	1668	2	500.00
14/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1590	2	1590	2	0.00
14/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	7746	8	7746	8	0.00
14/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	8672	9	8672	9	0.00
14/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2138	2	2138	2	1,000.00
14/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1621	2	1621	2	0.00
14/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1765	2	1765	2	1,550.00
14/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1330	1	1330	1	1,000.00
14/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	6323	6	6323	6	0.00
14/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	5347	5	5347	5	0.00
14/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5638	5	5638	5	0.00
14/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4717	4	4717	4	0.00
14/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1099	1	1099	1	500.00
14/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5704	5	5704	5	0.00
14/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5540	5	5540	5	0.00
14/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5671	5	5671	5	0.00
14/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3497	3	3497	3	0.00
14/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4104	4	4104	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
14/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	967	1	967	1	1,550.00
14/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1312	1	1312	1	1,000.00
14/07/2023	2032 On 01-August-24			Bond Future	11.51	87.1370	11.5136	87.1370	0.00
14/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2592	3	2592	3	0.00
14/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2613	3	2613	3	0.00
14/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2633	3	2633	3	0.00
14/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	4273	4	4273	4	0.00
14/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	4298	4	4298	4	0.00
14/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	4323	4	4323	4	0.00
14/07/2023	2033 On 03-August-23			Bond Future	116.96	117.0550	116.9550	117.0550	7,134.00
14/07/2023	2033 On 02-November-23			Bond Future	118.14	118.2362	118.1360	118.2362	844.00
14/07/2023	2033 On 01-February-24			Bond Future	120.85	120.9546	120.8452	120.9546	0.00
14/07/2023	2033 On 02-May-24			Bond Future	122.15	122.2725	122.1504	122.2725	0.00
14/07/2023	2033 On 01-August-24			Bond Future	124.96	125.0933	124.9574	125.0933	0.00
14/07/2023	2037 On 03-August-23			Bond Future	12.14	77.0695	12.1415	77.0695	97,877.00
14/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
14/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1035	1	1035	1	0.00
14/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	2	0	2	0	1,800.00
14/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	981	1	981	1	0.00
14/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1008	1	1008	1	0.00
14/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1070	1	1070	1	0.00
14/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1096	1	1096	1	0.00
14/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	6511	6	6511	6	0.00
14/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1043	1	1043	1	0.00
14/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10907	10	10907	10	0.00
14/07/2023	2037 On 02-November-23			Bond Future	12.25	78.7663	12.2499	78.7663	48,959.00
14/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1015	1	1015	1	0.00
14/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1969	2	1969	2	731.00
14/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	998	1	998	1	0.00
14/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3397	4	3397	4	731.00
14/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	8470	9	8470	9	0.00
14/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1032	1	1032	1	0.00
14/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4833	4	4833	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
14/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4793	4	4793	4	0.00
14/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	488	0	488	0	731.00
14/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1989	2	1989	2	0.00
14/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3198	3	3198	3	0.00
14/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4753	4	4753	4	0.00
14/07/2023	2037 On 01-February-24			Bond Future	12.36	76.3023	12.3563	76.3023	0.00
14/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	8648	9	8648	9	0.00
14/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3243	4	3243	4	0.00
14/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3270	4	3270	4	0.00
14/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2664	3	2664	3	2,500.00
14/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5131	6	5131	6	0.00
14/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3298	4	3298	4	0.00
14/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3435	3	3435	3	0.00
14/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4068	4	4068	4	0.00
14/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2234	2	2234	2	2,500.00
14/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1081	1	1081	1	2,500.00
14/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3460	3	3460	3	0.00
14/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3484	3	3484	3	0.00
14/07/2023	2037 On 02-May-24			Bond Future	12.47	78.0384	12.4704	78.0384	0.00
14/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1723	2	1723	2	0.00
14/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1740	2	1740	2	0.00
14/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1757	2	1757	2	0.00
14/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	7332	7	7332	7	0.00
14/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	7292	7	7292	7	0.00
14/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	7252	7	7252	7	0.00
14/07/2023	2037 On 01-August-24			Bond Future	12.59	75.5643	12.5912	75.5643	0.00
14/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3229	4	3229	4	0.00
14/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3206	3	3206	3	0.00
14/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3183	3	3183	3	0.00
14/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5765	5	5765	5	0.00
14/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5735	5	5735	5	0.00
14/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5705	5	5705	5	0.00
14/07/2023	2038 On 03-August-23			Bond Future	126.15	126.4450	126.1480	126.4450	1,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2023	2038 On 02-November-23			Bond Future	128.96	129.2600	128.9585	129.2600	3,580.00
14/07/2023	2038 On 01-February-24			Bond Future	129.90	130.2143	129.8991	130.2143	0.00
14/07/2023	2038 On 02-May-24			Bond Future	132.87	133.2075	132.8734	133.2075	0.00
14/07/2023	2038 On 01-August-24			Bond Future	133.86	134.2099	133.8577	134.2099	0.00
14/07/2023	2040 On 03-August-23			Bond Future	12.40	77.3013	12.3972	77.3013	121,571.00
14/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	638	1	638	1	0.00
14/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	659	1	659	1	0.00
14/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	680	1	680	1	0.00
14/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1632	1	1632	1	0.00
14/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1705	1	1705	1	0.00
14/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1668	1	1668	1	0.00
14/07/2023	2040 On 02-November-23			Bond Future	12.51	79.0032	12.5090	79.0032	15,381.00
14/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1060	1	1060	1	128.00
14/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	753	1	753	1	0.00
14/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3026	3	3026	3	128.00
14/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	6796	7	6796	7	0.00
14/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	726	1	726	1	0.00
14/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	739	1	739	1	0.00
14/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	6074	5	6074	5	0.00
14/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	6170	6	6170	6	0.00
14/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	909	1	909	1	128.00
14/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2524	2	2524	2	0.00
14/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5161	5	5161	5	0.00
14/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	6122	5	6122	5	0.00
14/07/2023	2040 On 01-February-24			Bond Future	12.62	76.2943	12.6194	76.2943	28.00
14/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2842	3	2842	3	0.00
14/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2789	3	2789	3	0.00
14/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2815	3	2815	3	0.00
14/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4366	4	4366	4	0.00
14/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4397	4	4397	4	0.00
14/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4336	4	4336	4	0.00
14/07/2023	2040 On 02-May-24			Bond Future	12.74	78.0300	12.7367	78.0300	0.00
14/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1712	2	1712	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
14/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1678	2	1678	2	0.00
14/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1695	2	1695	2	0.00
14/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	8114	7	8114	7	0.00
14/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	8202	8	8202	8	0.00
14/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	8158	8	8158	8	0.00
14/07/2023	2040 On 01-August-24			Bond Future	12.86	75.3053	12.8608	75.3053	0.00
14/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3263	3	3263	3	0.00
14/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3287	4	3287	4	0.00
14/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3311	4	3311	4	0.00
14/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6145	6	6145	6	0.00
14/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6177	6	6177	6	0.00
14/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6210	6	6210	6	0.00
14/07/2023	2044 On 03-August-23			Bond Future	12.45	73.7056	12.4463	73.7056	80,615.00
14/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	70	0	70	0	4,553.00
14/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1288	2	1288	2	0.00
14/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	482	1	482	1	0.00
14/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	245	0	245	0	0.00
14/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	465	1	465	1	0.00
14/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	448	1	448	1	0.00
14/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	2157	2	2157	2	0.00
14/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	2115	2	2115	2	0.00
14/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2845	2	2845	2	4,754.00
14/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2073	2	2073	2	0.00
14/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	985	1	985	1	9,106.00
14/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	4195	4	4195	4	3,076.00
14/07/2023	2044 On 02-November-23			Bond Future	12.55	75.3283	12.5538	75.3283	7,226.00
14/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	614	1	614	1	0.00
14/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	626	1	626	1	0.00
14/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	638	1	638	1	0.00
14/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	6491	6	6491	6	0.00
14/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6542	6	6542	6	0.00
14/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6594	6	6594	6	0.00
14/07/2023	2044 On 01-February-24			Bond Future	12.66	72.6610	12.6599	72.6610	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
14/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2584	3	2584	3	0.00
14/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2609	3	2609	3	0.00
14/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2635	3	2635	3	0.00
14/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4715	4	4715	4	0.00
14/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4747	4	4747	4	0.00
14/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4780	4	4780	4	0.00
14/07/2023	2044 On 02-May-24			Bond Future	12.77	74.3141	12.7722	74.3141	0.00
14/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1717	2	1717	2	0.00
14/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1732	2	1732	2	0.00
14/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1748	2	1748	2	0.00
14/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	8153	8	8153	8	0.00
14/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8200	8	8200	8	0.00
14/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	8248	8	8248	8	0.00
14/07/2023	2044 On 01-August-24			Bond Future	12.89	71.6296	12.8908	71.6296	0.00
14/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3222	3	3222	3	0.00
14/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3175	3	3175	3	0.00
14/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3198	3	3198	3	0.00
14/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6519	6	6519	6	0.00
14/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6553	6	6553	6	0.00
14/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6485	6	6485	6	0.00
14/07/2023	2046 On 03-August-23			Bond Future	111.13	111.4725	111.1276	111.4725	12,491.00
14/07/2023	2046 On 02-November-23			Bond Future	111.51	111.8618	111.5114	111.8618	15,147.00
14/07/2023	2046 On 01-February-24			Bond Future	114.07	114.4338	114.0688	114.4338	0.00
14/07/2023	2046 On 02-May-24			Bond Future	114.53	114.9153	114.5328	114.9153	0.00
14/07/2023	2046 On 01-August-24			Bond Future	117.16	117.5658	117.1639	117.5658	0.00
14/07/2023	2050 On 03-August-23			Bond Future	111.61	111.1261	111.6068	111.1261	9,592.00
14/07/2023	2050 On 02-November-23			Bond Future	114.09	113.6001	114.0934	113.6001	12,943.00
14/07/2023	2050 On 01-February-24			Bond Future	114.46	113.9655	114.4642	113.9655	0.00
14/07/2023	2050 On 02-May-24			Bond Future	117.09	116.5852	117.0851	116.5852	0.00
14/07/2023	2050 On 01-August-24			Bond Future	117.47	116.9670	117.4696	116.9670	0.00
14/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	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
14/07/2023	AL37 On 03-August-23			Index Future	882.61	885.4820	882.6070	885.4820	0.00
14/07/2023	AL37 On 02-November-23			Index Future	902.05	904.9750	902.0520	904.9750	0.00
14/07/2023	AL37 On 01-February-24			Index Future	922.53	925.5680	922.5260	925.5680	0.00
14/07/2023	AL37 On 02-May-24			Index Future	943.45	946.6390	943.4450	946.6390	0.00
14/07/2023	AL37 On 01-August-24			Index Future	964.93	968.2800	964.9280	968.2800	0.00
14/07/2023	AL7T On 03-August-23			Index Future	1007.98	1014.7530	1007.9780	1014.7530	0.00
14/07/2023	AL7T On 02-November-23			Index Future	1030.19	1037.0920	1030.1860	1037.0920	0.00
14/07/2023	AL7T On 01-February-24			Index Future	1053.57	1060.6910	1053.5680	1060.6910	0.00
14/07/2023	AL7T On 02-May-24			Index Future	1077.46	1084.8380	1077.4590	1084.8380	0.00
14/07/2023	AL7T On 01-August-24			Index Future	1101.99	1109.6380	1101.9930	1109.6380	0.00
14/07/2023	ALBI On 03-August-23			Index Future	879.24	885.0640	879.2380	885.0640	106.00
14/07/2023	ALBI On 02-November-23			Index Future	898.61	904.5480	898.6090	904.5480	17.00
14/07/2023	ALBI On 01-February-24			Index Future	919.01	925.1310	919.0050	925.1310	0.00
14/07/2023	ALBI On 02-May-24			Index Future	939.84	946.1920	939.8440	946.1920	0.00
14/07/2023	ALBI On 01-August-24			Index Future	961.25	967.8230	961.2450	967.8230	0.00
14/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	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
14/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2023	ES33 On 03-August-23			Bond Future	12.61	74.7886	12.6120	74.7886	350.00
14/07/2023	ES33 On 02-November-23			Bond Future	12.75	72.6551	12.7530	72.6551	0.00
14/07/2023	ES33 On 01-February-24			Bond Future	12.89	74.3257	12.8942	74.3257	0.00
14/07/2023	ES33 On 02-May-24			Bond Future	13.04	72.2334	13.0405	72.2334	0.00
14/07/2023	ES33 On 01-August-24			Bond Future	13.19	73.8982	13.1923	73.8982	0.00
14/07/2023	ES42 On 03-August-23			Bond Future	13.10	71.1671	13.1008	71.1671	4,000.00
14/07/2023	ES42 On 02-November-23			Bond Future	13.24	68.4879	13.2370	68.4879	0.00
14/07/2023	ES42 On 01-February-24			Bond Future	13.37	70.0630	13.3668	70.0630	0.00
14/07/2023	ES42 On 02-May-24			Bond Future	13.51	67.4102	13.5060	67.4102	0.00
14/07/2023	ES42 On 01-August-24			Bond Future	13.65	68.9627	13.6473	68.9627	0.00
14/07/2023	GOVI On 03-August-23			GOVI	866.71	872.4760	866.7110	872.4760	402.00
14/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	294810	35	294810	35	0.00
14/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	295010	35	295010	35	0.00
14/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	294910	35	294910	35	0.00
14/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 02-November-23			GOVI	885.81	891.6830	885.8060	891.6830	430.00
14/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	60	6	60	6	0.00
14/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	6	0	6	0.00
14/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	6	0	6	0.00
14/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	40	0	40	0	0.00
14/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	140	0	140	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
14/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 01-February-24			GOVI	905.91	911.9740	905.9110	911.9740	0.00
14/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	259310	32	259310	32	0.00
14/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	259210	32	259210	32	0.00
14/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	259110	32	259110	32	0.00
14/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 02-May-24			GOVI	926.45	932.7350	926.4540	932.7350	0.00
14/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	245160	18	245160	18	0.00
14/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	245260	18	245260	18	0.00
14/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	245360	18	245360	18	0.00
14/07/2023	GOVI On 01-August-24			GOVI	947.55	954.0580	947.5490	954.0580	0.00
14/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	41790	11	41790	11	0.00
14/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	41690	11	41690	11	0.00
14/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	41590	11	41590	11	0.00
14/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
14/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
14/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2023	IGOV On 03-August-23			Index Future	326.41	326.5680	326.4110	326.5680	498.00
14/07/2023	IGOV On 02-November-23			Index Future	333.68	333.8380	333.6830	333.8380	16.00
14/07/2023	IGOV On 01-February-24			Index Future	341.34	341.5130	341.3360	341.5130	0.00
14/07/2023	IGOV On 02-May-24			Index Future	349.15	349.3650	349.1530	349.3650	0.00
14/07/2023	IGOV On 01-August-24			Index Future	357.18	357.4270	357.1780	357.4270	0.00
14/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
14/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.5000	8.5100	91.5000	0.00
14/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.60	91.4000	8.6000	91.4000	0.00
14/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.61	91.3950	8.6050	91.3950	0.00
14/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.63	91.3750	8.6250	91.3750	0.00
14/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.63	91.3750	8.6300	91.3750	0.00
14/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.64	91.3750	8.6400	91.3750	0.00
14/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.60	91.4250	8.6000	91.4250	0.00
14/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.46	91.5650	8.4600	91.5650	0.00
14/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6700	8.3400	91.6700	0.00
14/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.25	91.7850	8.2450	91.7850	0.00
14/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.19	91.8350	8.1850	91.8350	0.00
14/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.21	91.8200	8.2100	91.8200	0.00
14/07/2023	R035 On 03-August-23			Bond Future	11.80	86.3744	11.7998	86.3744	30,859.00
14/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	884	1	884	1	0.00
14/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1589	2	1589	2	0.00
14/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1624	2	1624	2	0.00
14/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1660	2	1660	2	0.00
14/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	3772	4	3772	4	5,000.00
14/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	589	0	589	0	0.00
14/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	606	0	606	0	0.00
14/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	112	0	112	0	0.00
14/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	624	0	624	0	0.00
14/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1154	1	1154	1	4,870.00
14/07/2023	R035 On 02-November-23			Bond Future	11.91	83.7656	11.9092	83.7656	146,658.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1355	2	1355	2	0.00
14/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2067	2	2067	2	731.00
14/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3546	4	3546	4	731.00
14/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	313	0	313	0	400.00
14/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	5742	6	5742	6	0.00
14/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	8693	9	8693	9	0.00
14/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	822	1	822	1	400.00
14/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1315	1	1315	1	0.00
14/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1335	1	1335	1	0.00
14/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3989	3	3989	3	0.00
14/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4025	3	4025	3	0.00
14/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	429	0	429	0	731.00
14/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	961	1	961	1	400.00
14/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	7575	7	7575	7	0.00
14/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1818	1	1818	1	0.00
14/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	5165	5	5165	5	0.00
14/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2972	2	2972	2	0.00
14/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3954	3	3954	3	0.00
14/07/2023	R035 On 01-February-24			Bond Future	12.02	85.6719	12.0173	85.6719	0.00
14/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3834	4	3834	4	0.00
14/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1308	1	1308	1	400.00
14/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3774	4	3774	4	0.00
14/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8177	9	8177	9	0.00
14/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	705	1	705	1	400.00
14/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3804	4	3804	4	0.00
14/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2912	3	2912	3	0.00
14/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	8463	8	8463	8	0.00
14/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	6175	6	6175	6	0.00
14/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2933	3	2933	3	0.00
14/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1131	1	1131	1	400.00
14/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2891	2	2891	2	0.00
14/07/2023	R035 On 02-May-24			Bond Future	12.12	83.1072	12.1224	83.1072	0.00
14/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1862	2	1862	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
14/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1844	2	1844	2	0.00
14/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1827	2	1827	2	0.00
14/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6800	6	6800	6	0.00
14/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6762	6	6762	6	0.00
14/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6724	6	6724	6	0.00
14/07/2023	R035 On 01-August-24			Bond Future	12.23	85.0049	12.2306	85.0049	0.00
14/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3171	3	3171	3	0.00
14/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3194	3	3194	3	0.00
14/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3218	3	3218	3	0.00
14/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	5426	5	5426	5	0.00
14/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	5398	5	5398	5	0.00
14/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	5369	5	5369	5	0.00
14/07/2023	R053 On 03-August-23			Bond Future	12.43	98.7246	12.4305	98.7246	0.00
14/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	2698	3	2698	3	0.00
14/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	2749	3	2749	3	0.00
14/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	2800	3	2800	3	0.00
14/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	711	0	711	0	0.00
14/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	731	0	731	0	0.00
14/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	752	0	752	0	0.00
14/07/2023	R053 On 02-November-23			Bond Future	12.54	95.0322	12.5404	95.0322	1,349.00
14/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	4809	5	4809	5	0.00
14/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	4722	5	4722	5	0.00
14/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	4766	5	4766	5	0.00
14/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2780	2	2780	2	0.00
14/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2807	2	2807	2	0.00
14/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2754	2	2754	2	0.00
14/07/2023	R053 On 01-February-24			Bond Future	12.65	97.1953	12.6452	97.1953	0.00
14/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6047	6	6047	6	0.00
14/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	5964	6	5964	6	0.00
14/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6005	6	6005	6	0.00
14/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3988	3	3988	3	0.00
14/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	4042	3	4042	3	0.00
14/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	4015	3	4015	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
14/07/2023	R053 On 02-May-24			Bond Future	12.76	93.5406	12.7554	93.5406	0.00
14/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	6851	7	6851	7	0.00
14/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	6891	7	6891	7	0.00
14/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	6931	7	6931	7	0.00
14/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	5029	4	5029	4	0.00
14/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	5001	4	5001	4	0.00
14/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4974	4	4974	4	0.00
14/07/2023	R053 On 01-August-24			Bond Future	12.87	95.6756	12.8683	95.6756	0.00
14/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7392	8	7392	8	0.00
14/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7315	8	7315	8	0.00
14/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7354	8	7354	8	0.00
14/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5515	5	5515	5	0.00
14/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5542	5	5542	5	0.00
14/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5487	5	5487	5	0.00
14/07/2023	R186 On 03-August-23			Bond Future	9.22	105.2147	9.2248	105.2147	28,029.00
14/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1539	2	1539	2	0.00
14/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1591	2	1591	2	0.00
14/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1565	2	1565	2	0.00
14/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	81	0	81	0	0.00
14/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	84	0	84	0	0.00
14/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	78	0	78	0	0.00
14/07/2023	R186 On 02-November-23			Bond Future	9.25	107.5309	9.2497	107.5309	86,545.00
14/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3325	4	3325	4	0.00
14/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1255	1	1255	1	0.00
14/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1240	1	1240	1	0.00
14/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	910	1	910	1	1,715.00
14/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1271	1	1271	1	0.00
14/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	864	1	864	1	0.00
14/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	887	1	887	1	0.00
14/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	875	1	875	1	0.00
14/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	208	0	208	0	1,715.00
14/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1182	1	1182	1	0.00
14/07/2023	R186 On 01-February-24			Bond Future	9.25	104.6666	9.2514	104.6666	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
14/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1729	2	1729	2	0.00
14/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1714	2	1714	2	0.00
14/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1698	2	1698	2	0.00
14/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1055	1	1055	1	0.00
14/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1073	1	1073	1	0.00
14/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1064	1	1064	1	0.00
14/07/2023	R186 On 02-May-24			Bond Future	9.25	107.0484	9.2547	107.0484	0.00
14/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	343	0	343	0	0.00
14/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2167	2	2167	2	2,030.00
14/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	339	0	339	0	0.00
14/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3305	3	3305	3	0.00
14/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	347	0	347	0	0.00
14/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3295	3	3295	3	0.00
14/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1069	1	1069	1	0.00
14/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	684	1	684	1	2,030.00
14/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3335	3	3335	3	0.00
14/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3315	3	3315	3	0.00
14/07/2023	R186 On 01-August-24			Bond Future	9.26	104.1821	9.2552	104.1821	0.00
14/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	916	1	916	1	0.00
14/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	898	1	898	1	0.00
14/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	907	1	907	1	0.00
14/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2105	2	2105	2	0.00
14/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2130	2	2130	2	0.00
14/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2118	2	2118	2	0.00
14/07/2023	R197 On 03-August-23			Bond Future	334.73	334.7421	334.7327	334.7421	44.00
14/07/2023	R197 On 02-November-23			Bond Future	342.19	342.1940	342.1901	342.1940	0.00
14/07/2023	R202 On 03-August-23			Bond Future	249.28	248.6543	249.2831	248.6543	5,323.00
14/07/2023	R202 On 02-November-23			Bond Future	254.84	254.1897	254.8367	254.1897	4,746.00
14/07/2023	R202 On 01-February-24			Bond Future	255.72	255.0683	255.7167	255.0683	0.00
14/07/2023	R202 On 02-May-24			Bond Future	261.57	260.9315	261.5719	260.9315	0.00
14/07/2023	R202 On 01-August-24			Bond Future	262.48	261.8482	262.4832	261.8482	0.00
14/07/2023	R209 On 03-August-23			Bond Future	11.85	66.5736	11.8527	66.5736	10,376.00
14/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	2	0	2	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1149	2	1149	2	0.00
14/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	82	0	82	0	7,000.00
14/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
14/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	2	0	2	0	1,800.00
14/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1094	1	1094	1	0.00
14/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1122	1	1122	1	0.00
14/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1293	2	1293	2	0.00
14/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	602	0	602	0	1,750.00
14/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	3023	2	3023	2	0.00
14/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	692	0	692	0	0.00
14/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9669	9	9669	9	0.00
14/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	730	0	730	0	0.00
14/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	711	0	711	0	0.00
14/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	5529	5	5529	5	0.00
14/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5794	5	5794	5	0.00
14/07/2023	R209 On 02-November-23			Bond Future	11.95	64.8855	11.9495	64.8855	17,352.00
14/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	990	1	990	1	0.00
14/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	959	1	959	1	0.00
14/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	974	1	974	1	0.00
14/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3907	3	3907	3	0.00
14/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3942	3	3942	3	0.00
14/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3874	3	3874	3	0.00
14/07/2023	R209 On 01-February-24			Bond Future	12.04	66.3623	12.0409	66.3623	0.00
14/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3129	3	3129	3	0.00
14/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3103	3	3103	3	0.00
14/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3154	3	3154	3	0.00
14/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2700	2	2700	2	0.00
14/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2721	2	2721	2	0.00
14/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2740	2	2740	2	0.00
14/07/2023	R209 On 02-May-24			Bond Future	12.14	64.7186	12.1375	64.7186	0.00
14/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1596	2	1596	2	0.00
14/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1581	2	1581	2	0.00
14/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1566	2	1566	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
14/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6175	6	6175	6	0.00
14/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6141	6	6141	6	0.00
14/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6106	6	6106	6	0.00
14/07/2023	R209 On 01-August-24			Bond Future	12.24	66.1963	12.2370	66.1963	0.00
14/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2877	3	2877	3	0.00
14/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2856	3	2856	3	0.00
14/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2898	3	2898	3	0.00
14/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4896	4	4896	4	0.00
14/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4922	4	4922	4	0.00
14/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4948	4	4948	4	0.00
14/07/2023	R210 On 03-August-23			Bond Future	225.34	226.1219	225.3370	226.1219	360.00
14/07/2023	R210 On 02-November-23			Bond Future	227.19	227.9839	227.1857	227.9839	70.00
14/07/2023	R210 On 01-February-24			Bond Future	232.40	233.2258	232.3959	233.2258	0.00
14/07/2023	R210 On 02-May-24			Bond Future	234.46	235.3296	234.4616	235.3296	0.00
14/07/2023	R210 On 01-August-24			Bond Future	239.85	240.7579	239.8486	240.7579	0.00
14/07/2023	R213 On 03-August-23			Bond Future	10.90	83.7692	10.8959	83.7692	17,789.00
14/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3179	4	3179	4	0.00
14/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3217	4	3217	4	0.00
14/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3256	4	3256	4	0.00
14/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	108	0	108	0	0.00
14/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	104	0	104	0	0.00
14/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	111	0	111	0	0.00
14/07/2023	R213 On 02-November-23			Bond Future	10.99	82.0559	10.9873	82.0559	12,869.00
14/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3101	3	3101	3	731.00
14/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7220	8	7220	8	0.00
14/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2254	2	2254	2	0.00
14/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2230	2	2230	2	0.00
14/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2279	3	2279	3	0.00
14/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1836	2	1836	2	731.00
14/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2039	2	2039	2	0.00
14/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1668	1	1668	1	0.00
14/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1704	1	1704	1	0.00
14/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1686	1	1686	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
14/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	265	0	265	0	731.00
14/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1185	1	1185	1	0.00
14/07/2023	R213 On 01-February-24			Bond Future	11.08	83.9233	11.0757	83.9233	0.00
14/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4229	4	4229	4	0.00
14/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4173	4	4173	4	0.00
14/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4201	4	4201	4	0.00
14/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1597	1	1597	1	0.00
14/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1609	1	1609	1	0.00
14/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1584	1	1584	1	0.00
14/07/2023	R213 On 02-May-24			Bond Future	11.16	82.2726	11.1615	82.2726	0.00
14/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1403	2	1403	2	0.00
14/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1416	2	1416	2	0.00
14/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1430	2	1430	2	0.00
14/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5051	5	5051	5	0.00
14/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5080	5	5080	5	0.00
14/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5110	5	5110	5	0.00
14/07/2023	R213 On 01-August-24			Bond Future	11.25	84.1518	11.2501	84.1518	0.00
14/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2406	3	2406	3	0.00
14/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2368	3	2368	3	0.00
14/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2387	3	2387	3	0.00
14/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3918	4	3918	4	0.00
14/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3940	4	3940	4	0.00
14/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3896	4	3896	4	0.00
14/07/2023	R214 On 03-August-23			Bond Future	12.24	62.3197	12.2433	62.3197	13,468.00
14/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	743	1	743	1	0.00
14/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	701	1	701	1	0.00
14/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	722	1	722	1	0.00
14/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1169	1	1169	1	0.00
14/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1196	1	1196	1	0.00
14/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1142	1	1142	1	0.00
14/07/2023	R214 On 02-November-23			Bond Future	12.35	60.3883	12.3456	60.3883	11,333.00
14/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	614	1	614	1	0.00
14/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	637	1	637	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
14/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	626	1	626	1	0.00
14/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	5031	5	5031	5	0.00
14/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	5072	5	5072	5	0.00
14/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4990	4	4990	4	0.00
14/07/2023	R214 On 01-February-24			Bond Future	12.45	61.7627	12.4464	61.7627	0.00
14/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2318	2	2318	2	0.00
14/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2340	2	2340	2	0.00
14/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2362	2	2362	2	0.00
14/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3715	3	3715	3	0.00
14/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3741	3	3741	3	0.00
14/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3767	3	3767	3	0.00
14/07/2023	R214 On 02-May-24			Bond Future	12.54	59.8619	12.5438	59.8619	0.00
14/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1474	2	1474	2	0.00
14/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1448	2	1448	2	0.00
14/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1461	2	1461	2	0.00
14/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6728	6	6728	6	0.00
14/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6767	6	6767	6	0.00
14/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6688	6	6688	6	0.00
14/07/2023	R214 On 01-August-24			Bond Future	12.64	61.2288	12.6431	61.2288	0.00
14/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2867	3	2867	3	0.00
14/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2888	3	2888	3	0.00
14/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2908	3	2908	3	0.00
14/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5065	5	5065	5	0.00
14/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5093	5	5093	5	0.00
14/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5120	5	5120	5	0.00
14/07/2023	R248 On 03-August-23			Bond Future	12.40	76.6388	12.3997	76.6388	86,018.00
14/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	438	1	438	1	0.00
14/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	454	1	454	1	0.00
14/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	4462	5	4462	5	0.00
14/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	875	1	875	1	1,100.00
14/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	122	0	122	0	1,100.00
14/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	471	1	471	1	0.00
14/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	2172	2	2172	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
14/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3723	3	3723	3	0.00
14/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1453	1	1453	1	0.00
14/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	109	0	109	0	1,100.00
14/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	2215	2	2215	2	0.00
14/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	2259	2	2259	2	0.00
14/07/2023	R248 On 02-November-23			Bond Future	12.51	73.8792	12.5085	73.8792	174,323.00
14/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1072	1	1072	1	220.00
14/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	617	1	617	1	0.00
14/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2755	3	2755	3	220.00
14/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	6696	7	6696	7	0.00
14/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	596	1	596	1	0.00
14/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	606	1	606	1	0.00
14/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6824	6	6824	6	0.00
14/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	962	1	962	1	220.00
14/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	5293	5	5293	5	0.00
14/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2803	2	2803	2	0.00
14/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6934	6	6934	6	0.00
14/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6879	6	6879	6	0.00
14/07/2023	R248 On 01-February-24			Bond Future	12.62	75.5606	12.6162	75.5606	0.00
14/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2487	3	2487	3	0.00
14/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2438	3	2438	3	0.00
14/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2463	3	2463	3	0.00
14/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5148	5	5148	5	0.00
14/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5183	5	5183	5	0.00
14/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5113	5	5113	5	0.00
14/07/2023	R248 On 02-May-24			Bond Future	12.72	72.8292	12.7204	72.8292	13,000.00
14/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1598	2	1598	2	0.00
14/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1569	2	1569	2	0.00
14/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1583	2	1583	2	0.00
14/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	9044	8	9044	8	0.00
14/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	9146	8	9146	8	0.00
14/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	9095	8	9095	8	0.00
14/07/2023	R248 On 01-August-24			Bond Future	12.83	74.4921	12.8268	74.4921	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
14/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3506	4	3506	4	0.00
14/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3457	4	3457	4	0.00
14/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3482	4	3482	4	0.00
14/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6381	6	6381	6	0.00
14/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6415	6	6415	6	0.00
14/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6347	6	6347	6	0.00