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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/07/2023 TO: 13/07/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	2025 On 03-August-23			Bond Future	169.62	169.6715	169.6233	169.6715	1,376.00
13/07/2023	2025 On 02-November-23			Bond Future	173.40	173.4491	173.3994	173.4491	4,839.00
13/07/2023	2025 On 01-February-24			Bond Future	175.59	175.6437	175.5928	175.6437	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
13/07/2023	2025 On 02-May-24			Bond Future	179.63	179.6811	179.6293	179.6811	0.00
13/07/2023	2025 On 01-August-24			Bond Future	181.93	181.9854	181.9330	181.9854	0.00
13/07/2023	2029 On 03-August-23			Bond Future	123.00	122.9973	122.9977	122.9973	1,897.00
13/07/2023	2029 On 02-November-23			Bond Future	124.40	124.4041	124.4043	124.4041	1,197.00
13/07/2023	2029 On 01-February-24			Bond Future	127.26	127.2645	127.2646	127.2645	0.00
13/07/2023	2029 On 02-May-24			Bond Future	128.82	128.8223	128.8226	128.8223	0.00
13/07/2023	2029 On 01-August-24			Bond Future	131.79	131.7938	131.7944	131.7938	0.00
13/07/2023	2030 On 03-August-23			Bond Future	10.39	88.6212	89.0812	88.6212	54,444.00
13/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4062	4	4	4	0.00
13/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8840	8	9	8	0.00
13/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	679	0	1	0	1,012.00
13/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1403	1	1	1	350.00
13/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3983	4	4	4	0.00
13/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9960	9	10	9	0.00
13/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4022	4	4	4	0.00
13/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	30	0	0	0	0.00
13/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
13/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	32	0	0	0	0.00
13/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	314	0	0	0	0.00
13/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
13/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	656	1	1	1	0.00
13/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	31	0	0	0	0.00
13/07/2023	2030 On 02-November-23			Bond Future	10.47	90.5725	91.0424	90.5725	73,554.00
13/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7342	7	7	7	0.00
13/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3517	3	4	3	500.00
13/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4940	5	5	5	0.00
13/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2671	2	3	2	0.00
13/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	853	1	1	1	500.00
13/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2168	2	2	2	500.00
13/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4483	4	4	4	0.00
13/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2618	2	3	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
13/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2644	2	3	2	0.00
13/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1100	1	1	1	800.00
13/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1661	1	2	1	500.00
13/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	538	0	1	0	800.00
13/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4382	5	4	5	0.00
13/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2774	3	3	3	0.00
13/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1222	1	1	1	0.00
13/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1237	1	1	1	0.00
13/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	569	1	1	1	500.00
13/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	192	0	0	0	500.00
13/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1529	2	2	2	0.00
13/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3301	4	3	4	0.00
13/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1208	1	1	1	0.00
13/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1980	2	2	2	0.00
13/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	476	1	0	1	800.00
13/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	838	1	1	1	0.00
13/07/2023	2030 On 01-February-24			Bond Future	10.53	88.6277	89.1082	88.6277	0.00
13/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5933	6	6	6	0.00
13/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6688	6	7	6	0.00
13/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5593	5	6	5	0.00
13/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4291	4	4	4	0.00
13/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4404	4	4	4	0.00
13/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4433	4	4	4	0.00
13/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2073	2	2	2	500.00
13/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1522	1	2	1	400.00
13/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	938	1	1	1	400.00
13/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1278	1	1	1	500.00
13/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4462	4	4	4	0.00
13/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5902	6	6	6	0.00
13/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1667	1	2	1	200.00
13/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3450	3	3	3	0.00
13/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1327	1	1	1	1,360.00
13/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1416	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
13/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3591	4	4	4	0.00
13/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4930	5	5	5	0.00
13/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3914	4	4	4	0.00
13/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3795	4	4	4	0.00
13/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3177	3	3	3	0.00
13/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	747	1	1	1	500.00
13/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1136	1	1	1	0.00
13/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	741	1	1	1	500.00
13/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	601	1	1	1	400.00
13/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3406	4	3	4	0.00
13/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2638	3	3	3	0.00
13/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1568	2	2	2	700.00
13/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1146	1	1	1	0.00
13/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1156	1	1	1	0.00
13/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1197	1	1	1	1,360.00
13/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	815	1	1	1	200.00
13/07/2023	2030 On 02-May-24			Bond Future	10.60	90.6443	91.1358	90.6443	0.00
13/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9787	9	10	9	0.00
13/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3890	4	4	4	500.00
13/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6136	6	6	6	0.00
13/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1882	2	2	2	1,000.00
13/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1417	1	1	1	0.00
13/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7443	7	7	7	0.00
13/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2734	2	3	2	500.00
13/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3171	3	3	3	1,080.00
13/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1394	1	1	1	0.00
13/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1226	1	1	1	1,000.00
13/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1406	1	1	1	0.00
13/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4541	5	5	5	0.00
13/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5020	5	5	5	0.00
13/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4570	5	5	5	0.00
13/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2322	3	2	3	0.00
13/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2665	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
13/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	798	1	1	1	1,080.00
13/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1888	2	2	2	0.00
13/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4512	5	5	5	0.00
13/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3638	4	4	4	0.00
13/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1077	1	1	1	1,000.00
13/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	457	1	0	1	500.00
13/07/2023	2030 On 01-August-24			Bond Future	10.68	88.7087	89.2116	88.7087	0.00
13/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2399	2	2	2	0.00
13/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2363	2	2	2	0.00
13/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2381	2	2	2	0.00
13/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3531	4	4	4	0.00
13/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3552	4	4	4	0.00
13/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3511	4	4	4	0.00
13/07/2023	2032 On 03-August-23			Bond Future	11.03	87.0076	87.6557	87.0076	79,302.00
13/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2221	2	2	2	0.00
13/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4621	4	5	4	5,000.00
13/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3554	3	4	3	0.00
13/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3510	3	4	3	0.00
13/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2429	2	2	2	11,000.00
13/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
13/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	1	0	0	0	7,500.00
13/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4799	4	5	4	3,000.00
13/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3598	3	4	3	0.00
13/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2640	2	3	2	0.00
13/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4175	4	4	4	5,000.00
13/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	44	0	0	0	0.00
13/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	143	0	0	0	7,500.00
13/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	69	0	0	0	0.00
13/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	28	0	0	0	3,000.00
13/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3704	4	4	4	0.00
13/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	7444	8	7	8	0.00
13/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	168	0	0	0	11,000.00

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13/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	74	0	0	0	0.00
13/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	71	0	0	0	0.00
13/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	32	0	0	0	0.00
13/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	198	0	0	0	7,500.00
13/07/2023	2032 On 02-November-23			Bond Future	11.12	84.7604	85.4226	84.7604	175,537.00
13/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4096	4	4	4	0.00
13/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5817	5	6	5	0.00
13/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2407	2	2	2	0.00
13/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2047	2	2	2	500.00
13/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2380	2	2	2	0.00
13/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2543	2	3	2	0.00
13/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4511	4	5	4	0.00
13/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2434	2	2	2	0.00
13/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1247	1	1	1	500.00
13/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1044	1	1	1	500.00
13/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3655	4	4	4	0.00
13/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2201	3	2	3	0.00
13/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1868	2	2	2	0.00
13/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	874	1	1	1	0.00
13/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1787	2	2	2	500.00
13/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3259	4	3	4	0.00
13/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1910	2	2	2	0.00
13/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1889	2	2	2	0.00
13/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	567	1	1	1	500.00
13/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1007	1	1	1	500.00
13/07/2023	2032 On 01-February-24			Bond Future	11.20	86.6897	87.3668	86.6897	0.00
13/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7260	7	7	7	0.00
13/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4683	4	5	4	0.00
13/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1878	2	2	2	1,200.00
13/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6841	6	7	6	0.00
13/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7648	7	8	7	0.00
13/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	849	1	1	1	1,200.00
13/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4621	4	5	4	0.00

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13/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4652	4	5	4	0.00
13/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1916	2	2	2	200.00
13/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2576	2	3	2	500.00
13/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4374	4	4	4	0.00
13/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1571	1	2	1	500.00
13/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1852	2	2	2	200.00
13/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3113	3	3	3	0.00
13/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1725	2	2	2	0.00
13/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1739	2	2	2	0.00
13/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6720	7	7	7	0.00
13/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	845	1	1	1	500.00
13/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4001	4	4	4	0.00
13/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1711	2	2	2	0.00
13/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3942	4	4	4	0.00
13/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4526	5	5	5	0.00
13/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	923	1	1	1	1,200.00
13/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1017	1	1	1	200.00
13/07/2023	2032 On 02-May-24			Bond Future	11.29	84.4992	85.1919	84.4992	0.00
13/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9603	9	10	9	0.00
13/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2726	2	3	2	500.00
13/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3332	3	3	3	1,550.00
13/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1731	2	2	2	0.00
13/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1791	2	2	2	500.00
13/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1717	1	2	1	0.00
13/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8060	8	8	8	0.00
13/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9017	8	9	8	0.00
13/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2251	2	2	2	1,000.00
13/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1746	2	2	2	0.00
13/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1882	2	2	2	1,550.00
13/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1469	1	1	1	1,000.00
13/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5899	6	6	6	0.00
13/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4901	5	5	5	0.00
13/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5200	6	5	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
13/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4266	5	4	5	0.00
13/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	881	1	1	1	500.00
13/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5268	6	5	6	0.00
13/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5099	6	5	6	0.00
13/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5234	6	5	6	0.00
13/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3063	3	3	3	0.00
13/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3659	4	4	4	0.00
13/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	786	1	1	1	1,550.00
13/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1063	1	1	1	1,000.00
13/07/2023	2032 On 01-August-24			Bond Future	11.38	86.4283	87.1370	86.4283	0.00
13/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2807	2	3	2	0.00
13/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2828	3	3	3	0.00
13/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2849	3	3	3	0.00
13/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3905	4	4	4	0.00
13/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3929	4	4	4	0.00
13/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3954	4	4	4	0.00
13/07/2023	2033 On 03-August-23			Bond Future	117.05	116.8564	117.0550	116.8564	7,134.00
13/07/2023	2033 On 02-November-23			Bond Future	118.24	118.0334	118.2362	118.0334	844.00
13/07/2023	2033 On 01-February-24			Bond Future	120.95	120.7473	120.9546	120.7473	0.00
13/07/2023	2033 On 02-May-24			Bond Future	122.27	122.0601	122.2725	122.0601	0.00
13/07/2023	2033 On 01-August-24			Bond Future	125.09	124.8758	125.0933	124.8758	0.00
13/07/2023	2037 On 03-August-23			Bond Future	12.00	76.1632	77.0695	76.1632	97,877.00
13/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
13/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1444	1	1	1	0.00
13/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	7	0	0	0	1,800.00
13/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1377	1	1	1	0.00
13/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1410	1	1	1	0.00
13/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	714	1	1	1	0.00
13/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	734	1	1	1	0.00
13/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5758	7	6	7	0.00
13/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	694	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
13/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10149	11	10	11	0.00
13/07/2023	2037 On 02-November-23			Bond Future	12.10	77.8402	78.7663	77.8402	49,007.00
13/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1149	1	1	1	0.00
13/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2186	2	2	2	731.00
13/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1131	1	1	1	0.00
13/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3738	3	4	3	731.00
13/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9093	8	9	8	0.00
13/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1168	1	1	1	0.00
13/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4192	5	4	5	0.00
13/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4154	5	4	5	0.00
13/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	338	0	0	0	731.00
13/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1557	2	2	2	0.00
13/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2641	3	3	3	0.00
13/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4115	5	4	5	0.00
13/07/2023	2037 On 01-February-24			Bond Future	12.20	75.3553	76.3023	75.3553	0.00
13/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9242	8	9	8	0.00
13/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3570	3	4	3	0.00
13/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3599	3	4	3	0.00
13/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2952	3	3	3	2,500.00
13/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5574	5	6	5	0.00
13/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3629	3	4	3	0.00
13/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2970	3	3	3	0.00
13/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3560	4	4	4	0.00
13/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1881	2	2	2	2,500.00
13/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	879	1	1	1	2,500.00
13/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	2993	3	3	3	0.00
13/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3016	3	3	3	0.00
13/07/2023	2037 On 02-May-24			Bond Future	12.31	77.0696	78.0384	77.0696	0.00
13/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1916	2	2	2	0.00
13/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1932	2	2	2	0.00
13/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1948	2	2	2	0.00
13/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6704	7	7	7	0.00
13/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6663	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
13/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6623	7	7	7	0.00
13/07/2023	2037 On 01-August-24			Bond Future	12.42	74.5733	75.5643	74.5733	0.00
13/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3516	3	4	3	0.00
13/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3492	3	3	3	0.00
13/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3469	3	3	3	0.00
13/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5204	6	5	6	0.00
13/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5175	6	5	6	0.00
13/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5146	6	5	6	0.00
13/07/2023	2038 On 03-August-23			Bond Future	126.45	126.5170	126.4450	126.5170	1,757.00
13/07/2023	2038 On 02-November-23			Bond Future	129.26	129.3338	129.2600	129.3338	3,580.00
13/07/2023	2038 On 01-February-24			Bond Future	130.21	130.2898	130.2143	130.2898	0.00
13/07/2023	2038 On 02-May-24			Bond Future	133.21	133.2845	133.2075	133.2845	0.00
13/07/2023	2038 On 01-August-24			Bond Future	134.21	134.2882	134.2099	134.2882	0.00
13/07/2023	2040 On 03-August-23			Bond Future	12.27	76.4634	77.3013	76.4634	123,208.00
13/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	913	1	1	1	0.00
13/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	940	1	1	1	0.00
13/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	967	1	1	1	0.00
13/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1181	2	1	2	0.00
13/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1241	2	1	2	0.00
13/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1210	2	1	2	0.00
13/07/2023	2040 On 02-November-23			Bond Future	12.37	78.1470	79.0032	78.1470	15,381.00
13/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1169	1	1	1	128.00
13/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	852	1	1	1	0.00
13/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3286	3	3	3	128.00
13/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7303	7	7	7	0.00
13/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	825	1	1	1	0.00
13/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	839	1	1	1	0.00
13/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5419	6	5	6	0.00
13/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5516	6	6	6	0.00
13/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	662	1	1	1	128.00
13/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2031	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
13/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4517	5	5	5	0.00
13/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5468	6	5	6	0.00
13/07/2023	2040 On 01-February-24			Bond Future	12.48	75.4187	76.2943	75.4187	28.00
13/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3097	3	3	3	0.00
13/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3041	3	3	3	0.00
13/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3069	3	3	3	0.00
13/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3845	4	4	4	0.00
13/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3873	4	4	4	0.00
13/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3816	4	4	4	0.00
13/07/2023	2040 On 02-May-24			Bond Future	12.59	77.1345	78.0300	77.1345	0.00
13/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1872	2	2	2	0.00
13/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1840	2	2	2	0.00
13/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1856	2	2	2	0.00
13/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7475	8	7	8	0.00
13/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7565	8	8	8	0.00
13/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7520	8	8	8	0.00
13/07/2023	2040 On 01-August-24			Bond Future	12.71	74.3891	75.3053	74.3891	0.00
13/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3495	3	3	3	0.00
13/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3519	3	4	3	0.00
13/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3543	3	4	3	0.00
13/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5553	6	6	6	0.00
13/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5585	6	6	6	0.00
13/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5616	6	6	6	0.00
13/07/2023	2044 On 03-August-23			Bond Future	12.32	72.8934	73.7056	72.8934	80,615.00
13/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	108	0	0	0	4,553.00
13/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1655	1	2	1	0.00
13/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	664	0	1	0	0.00
13/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	354	0	0	0	0.00
13/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	642	0	1	0	0.00
13/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	621	0	1	0	0.00
13/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	1616	2	2	2	0.00
13/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1579	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
13/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2240	3	2	3	4,754.00
13/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1542	2	2	2	0.00
13/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	639	1	1	1	9,106.00
13/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	3520	4	4	4	3,076.00
13/07/2023	2044 On 02-November-23			Bond Future	12.42	74.4984	75.3283	74.4984	7,226.00
13/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	728	1	1	1	0.00
13/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	740	1	1	1	0.00
13/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	753	1	1	1	0.00
13/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5879	7	6	7	0.00
13/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5930	7	6	7	0.00
13/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5981	7	6	7	0.00
13/07/2023	2044 On 01-February-24			Bond Future	12.52	71.8123	72.6610	71.8123	0.00
13/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2793	2	3	2	0.00
13/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2820	2	3	2	0.00
13/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2847	2	3	2	0.00
13/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4179	5	4	5	0.00
13/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4209	5	4	5	0.00
13/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4240	5	4	5	0.00
13/07/2023	2044 On 02-May-24			Bond Future	12.63	73.4460	74.3141	73.4460	0.00
13/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1875	2	2	2	0.00
13/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1891	2	2	2	0.00
13/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1908	2	2	2	0.00
13/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7542	8	8	8	0.00
13/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7587	8	8	8	0.00
13/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7633	8	8	8	0.00
13/07/2023	2044 On 01-August-24			Bond Future	12.74	70.7415	71.6296	70.7415	0.00
13/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3414	3	3	3	0.00
13/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3366	3	3	3	0.00
13/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3390	3	3	3	0.00
13/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5915	6	6	6	0.00
13/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5949	6	6	6	0.00
13/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5882	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
13/07/2023	2046 On 03-August-23			Bond Future	111.47	111.7296	111.4725	111.7296	12,491.00
13/07/2023	2046 On 02-November-23			Bond Future	111.86	112.1248	111.8618	112.1248	15,147.00
13/07/2023	2046 On 01-February-24			Bond Future	114.43	114.7030	114.4338	114.7030	0.00
13/07/2023	2046 On 02-May-24			Bond Future	114.92	115.1903	114.9153	115.1903	0.00
13/07/2023	2046 On 01-August-24			Bond Future	117.57	117.8470	117.5658	117.8470	0.00
13/07/2023	2050 On 03-August-23			Bond Future	111.13	110.9325	111.1261	110.9325	9,592.00
13/07/2023	2050 On 02-November-23			Bond Future	113.60	113.4022	113.6001	113.4022	12,943.00
13/07/2023	2050 On 01-February-24			Bond Future	113.97	113.7633	113.9655	113.7633	0.00
13/07/2023	2050 On 02-May-24			Bond Future	116.59	116.3780	116.5852	116.3780	0.00
13/07/2023	2050 On 01-August-24			Bond Future	116.97	116.7545	116.9670	116.7545	0.00
13/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	AL37 On 03-August-23			Index Future	885.48	882.3200	885.4820	882.3200	0.00
13/07/2023	AL37 On 02-November-23			Index Future	904.98	901.7460	904.9750	901.7460	0.00
13/07/2023	AL37 On 01-February-24			Index Future	925.57	922.2660	925.5680	922.2660	0.00
13/07/2023	AL37 On 02-May-24			Index Future	946.64	943.2610	946.6390	943.2610	0.00
13/07/2023	AL37 On 01-August-24			Index Future	968.28	964.8230	968.2800	964.8230	0.00
13/07/2023	AL7T On 03-August-23			Index Future	1014.75	1006.2610	1014.7530	1006.2610	0.00
13/07/2023	AL7T On 02-November-23			Index Future	1037.09	1028.4160	1037.0920	1028.4160	0.00
13/07/2023	AL7T On 01-February-24			Index Future	1060.69	1051.8190	1060.6910	1051.8190	0.00
13/07/2023	AL7T On 02-May-24			Index Future	1084.84	1075.7630	1084.8380	1075.7630	0.00
13/07/2023	AL7T On 01-August-24			Index Future	1109.64	1100.3540	1109.6380	1100.3540	0.00
13/07/2023	ALBI On 03-August-23			Index Future	885.06	878.2590	885.0640	878.2590	106.00
13/07/2023	ALBI On 02-November-23			Index Future	904.55	897.5950	904.5480	897.5950	0.00
13/07/2023	ALBI On 01-February-24			Index Future	925.13	918.0220	925.1310	918.0220	0.00
13/07/2023	ALBI On 02-May-24			Index Future	946.19	938.9200	946.1920	938.9200	0.00
13/07/2023	ALBI On 01-August-24			Index Future	967.82	960.3820	967.8230	960.3820	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
13/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2023	ES33 On 03-August-23			Bond Future	12.48	74.0570	74.7886	74.0570	350.00
13/07/2023	ES33 On 02-November-23			Bond Future	12.62	71.9072	72.6551	71.9072	0.00
13/07/2023	ES33 On 01-February-24			Bond Future	12.75	73.5608	74.3257	73.5608	0.00
13/07/2023	ES33 On 02-May-24			Bond Future	12.89	71.4509	72.2334	71.4509	0.00
13/07/2023	ES33 On 01-August-24			Bond Future	13.03	73.0973	73.8982	73.0973	0.00
13/07/2023	ES42 On 03-August-23			Bond Future	12.98	70.3879	71.1671	70.3879	4,000.00
13/07/2023	ES42 On 02-November-23			Bond Future	13.11	67.6915	68.4879	67.6915	0.00
13/07/2023	ES42 On 01-February-24			Bond Future	13.24	69.2484	70.0630	69.2484	0.00
13/07/2023	ES42 On 02-May-24			Bond Future	13.37	66.5768	67.4102	66.5768	0.00
13/07/2023	ES42 On 01-August-24			Bond Future	13.50	68.1100	68.9627	68.1100	0.00
13/07/2023	GOVI On 03-August-23			GOVI	872.48	865.7770	872.4760	865.7770	832.00
13/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	352460	29	35	29	0.00
13/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	352660	29	35	29	0.00
13/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	352560	29	35	29	0.00
13/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 02-November-23			GOVI	891.68	884.8390	891.6830	884.8390	0.00
13/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	58830	0	6	0	0.00
13/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	58730	0	6	0	0.00
13/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	58630	0	6	0	0.00
13/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	1	0	1	0.00
13/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	1	0	1	0.00
13/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	1	0	1	0.00
13/07/2023	GOVI On 01-February-24			GOVI	911.97	904.9740	911.9740	904.9740	0.00
13/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	319940	25	32	25	0.00
13/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	319840	25	32	25	0.00
13/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	319740	25	32	25	0.00
13/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 02-May-24			GOVI	932.74	925.5760	932.7350	925.5760	0.00
13/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	182350	25	18	25	0.00
13/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	182450	25	18	25	0.00
13/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	182550	25	18	25	0.00
13/07/2023	GOVI On 01-August-24			GOVI	954.06	946.7330	954.0580	946.7330	0.00
13/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	106880	3	11	3	0.00
13/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	106780	3	11	3	0.00
13/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	106680	3	11	3	0.00
13/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2023	IGOV On 03-August-23			Index Future	326.57	326.3350	326.5680	326.3350	498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2023	IGOV On 02-November-23			Index Future	333.84	333.6000	333.8380	333.6000	16.00
13/07/2023	IGOV On 01-February-24			Index Future	341.51	341.2700	341.5130	341.2700	0.00
13/07/2023	IGOV On 02-May-24			Index Future	349.37	349.1160	349.3650	349.1160	0.00
13/07/2023	IGOV On 01-August-24			Index Future	357.43	357.1710	357.4270	357.1710	0.00
13/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.50	91.4900	91.5000	91.4900	0.00
13/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.60	91.3700	91.4000	91.3700	0.00
13/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.61	91.3500	91.3950	91.3500	0.00
13/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.63	91.3000	91.3750	91.3000	0.00
13/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.63	91.3100	91.3750	91.3100	0.00
13/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.63	91.2850	91.3750	91.2850	0.00
13/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.58	91.3250	91.4250	91.3250	0.00
13/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.44	91.4300	91.5650	91.4300	0.00
13/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.5050	91.6700	91.5050	0.00
13/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.22	91.6100	91.7850	91.6100	0.00
13/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.17	91.6650	91.8350	91.6650	0.00
13/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.18	91.6350	91.8200	91.6350	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
13/07/2023	R035 On 03-August-23			Bond Future	11.67	85.4914	86.3744	85.4914	30,859.00
13/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1235	1	1	1	0.00
13/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2070	1	2	1	0.00
13/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2110	2	2	2	0.00
13/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2151	2	2	2	0.00
13/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4428	4	4	4	5,000.00
13/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	372	1	0	1	0.00
13/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	384	1	0	1	0.00
13/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	59	0	0	0	0.00
13/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	397	1	0	1	0.00
13/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	797	1	1	1	4,870.00
13/07/2023	R035 On 02-November-23			Bond Future	11.77	82.8633	83.7656	82.8633	146,658.00
13/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1517	1	2	1	0.00
13/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2283	2	2	2	731.00
13/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3880	3	4	3	731.00
13/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	402	0	0	0	400.00
13/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6216	6	6	6	0.00
13/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9287	8	9	8	0.00
13/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	949	1	1	1	400.00
13/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1474	1	1	1	0.00
13/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1496	1	1	1	0.00
13/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3428	4	3	4	0.00
13/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3462	4	3	4	0.00
13/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	300	0	0	0	731.00
13/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	713	1	1	1	400.00
13/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6943	8	7	8	0.00
13/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1429	2	1	2	0.00
13/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4569	5	5	5	0.00
13/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2465	3	2	3	0.00
13/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3394	4	3	4	0.00
13/07/2023	R035 On 01-February-24			Bond Future	11.88	84.7493	85.6719	84.7493	0.00
13/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4180	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
13/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1499	1	1	1	400.00
13/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4116	4	4	4	0.00
13/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8721	8	9	8	0.00
13/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	841	1	1	1	400.00
13/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4148	4	4	4	0.00
13/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2512	3	3	3	0.00
13/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7855	9	8	9	0.00
13/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5623	6	6	6	0.00
13/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2532	3	3	3	0.00
13/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	932	1	1	1	400.00
13/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2492	3	2	3	0.00
13/07/2023	R035 On 02-May-24			Bond Future	11.97	82.1634	83.1072	82.1634	0.00
13/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2054	2	2	2	0.00
13/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2037	2	2	2	0.00
13/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2020	2	2	2	0.00
13/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6225	7	6	7	0.00
13/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6186	7	6	7	0.00
13/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6148	7	6	7	0.00
13/07/2023	R035 On 01-August-24			Bond Future	12.07	84.0394	85.0049	84.0394	0.00
13/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3389	3	3	3	0.00
13/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3413	3	3	3	0.00
13/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3436	3	3	3	0.00
13/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4851	5	5	5	0.00
13/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4823	5	5	5	0.00
13/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4794	5	5	5	0.00
13/07/2023	R053 On 03-August-23			Bond Future	12.31	97.5922	98.7246	97.5922	0.00
13/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3319	3	3	3	0.00
13/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3376	3	3	3	0.00
13/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3433	3	3	3	0.00
13/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	414	1	0	1	0.00
13/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	428	1	0	1	0.00
13/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	442	1	0	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
13/07/2023	R053 On 02-November-23			Bond Future	12.41	93.8750	95.0322	93.8750	1,349.00
13/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5256	5	5	5	0.00
13/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5164	4	5	4	0.00
13/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5210	5	5	5	0.00
13/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2275	3	2	3	0.00
13/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2299	3	2	3	0.00
13/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2252	3	2	3	0.00
13/07/2023	R053 On 01-February-24			Bond Future	12.51	96.0119	97.1953	96.0119	0.00
13/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6439	6	6	6	0.00
13/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6352	6	6	6	0.00
13/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6395	6	6	6	0.00
13/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3404	4	3	4	0.00
13/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3453	4	3	4	0.00
13/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3428	4	3	4	0.00
13/07/2023	R053 On 02-May-24			Bond Future	12.61	92.3302	93.5406	92.3302	0.00
13/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7071	6	7	6	0.00
13/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7113	6	7	6	0.00
13/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7155	6	7	6	0.00
13/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4242	5	4	5	0.00
13/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4216	5	4	5	0.00
13/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4191	5	4	5	0.00
13/07/2023	R053 On 01-August-24			Bond Future	12.72	94.4374	95.6756	94.4374	0.00
13/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7729	7	8	7	0.00
13/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7648	7	8	7	0.00
13/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7689	7	8	7	0.00
13/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4811	5	5	5	0.00
13/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4837	5	5	5	0.00
13/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4785	5	5	5	0.00
13/07/2023	R186 On 03-August-23			Bond Future	9.14	104.9610	105.2147	104.9610	30,708.00
13/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1756	2	2	2	0.00
13/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1809	2	2	2	0.00
13/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1783	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
13/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	60	0	0	0	0.00
13/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	62	0	0	0	0.00
13/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	58	0	0	0	0.00
13/07/2023	R186 On 02-November-23			Bond Future	9.16	107.2719	107.5309	107.2719	86,217.00
13/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3521	3	4	3	0.00
13/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1376	1	1	1	0.00
13/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1359	1	1	1	0.00
13/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1011	1	1	1	1,715.00
13/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1393	1	1	1	0.00
13/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	743	1	1	1	0.00
13/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	764	1	1	1	0.00
13/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	754	1	1	1	0.00
13/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	162	0	0	0	1,715.00
13/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1040	1	1	1	0.00
13/07/2023	R186 On 01-February-24			Bond Future	9.15	104.4017	104.6666	104.4017	0.00
13/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1837	2	2	2	0.00
13/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1820	2	2	2	0.00
13/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1803	2	2	2	0.00
13/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	908	1	1	1	0.00
13/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	925	1	1	1	0.00
13/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	916	1	1	1	0.00
13/07/2023	R186 On 02-May-24			Bond Future	9.14	106.7774	107.0484	106.7774	0.00
13/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	393	0	0	0	0.00
13/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2285	2	2	2	2,030.00
13/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	388	0	0	0	0.00
13/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3467	3	3	3	0.00
13/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	397	0	0	0	0.00
13/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3076	3	3	3	0.00
13/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	918	1	1	1	0.00
13/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	577	1	1	1	2,030.00
13/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3115	3	3	3	0.00
13/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3095	3	3	3	0.00
13/07/2023	R186 On 01-August-24			Bond Future	9.12	103.9048	104.1821	103.9048	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
13/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	983	1	1	1	0.00
13/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	963	1	1	1	0.00
13/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	973	1	1	1	0.00
13/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1887	2	2	2	0.00
13/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1910	2	2	2	0.00
13/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1899	2	2	2	0.00
13/07/2023	R197 On 03-August-23			Bond Future	334.74	334.7437	334.7421	334.7437	44.00
13/07/2023	R197 On 02-November-23			Bond Future	342.19	342.1962	342.1940	342.1962	0.00
13/07/2023	R202 On 03-August-23			Bond Future	248.65	247.2889	248.6543	247.2889	5,323.00
13/07/2023	R202 On 02-November-23			Bond Future	254.19	252.7944	254.1897	252.7944	4,746.00
13/07/2023	R202 On 01-February-24			Bond Future	255.07	253.6411	255.0683	253.6411	0.00
13/07/2023	R202 On 02-May-24			Bond Future	260.93	259.4712	260.9315	259.4712	0.00
13/07/2023	R202 On 01-August-24			Bond Future	261.85	260.3529	261.8482	260.3529	0.00
13/07/2023	R209 On 03-August-23			Bond Future	11.72	65.8014	66.5736	65.8014	10,376.00
13/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	7	0	0	0	7,000.00
13/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1532	1	2	1	0.00
13/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	146	0	0	0	7,000.00
13/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
13/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	5	0	0	0	1,800.00
13/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1467	1	1	1	0.00
13/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1499	1	1	1	0.00
13/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1699	1	2	1	0.00
13/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	388	1	0	1	1,750.00
13/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2467	3	2	3	0.00
13/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	454	1	0	1	0.00
13/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9049	10	9	10	0.00
13/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	482	1	0	1	0.00
13/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	468	1	0	1	0.00
13/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4913	6	5	6	0.00
13/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5177	6	5	6	0.00
13/07/2023	R209 On 02-November-23			Bond Future	11.81	64.0965	64.8855	64.0965	17,352.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1112	1	1	1	0.00
13/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1077	1	1	1	0.00
13/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1094	1	1	1	0.00
13/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3395	4	3	4	0.00
13/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3427	4	3	4	0.00
13/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3362	4	3	4	0.00
13/07/2023	R209 On 01-February-24			Bond Future	11.90	65.5554	66.3623	65.5554	0.00
13/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3415	3	3	3	0.00
13/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3387	3	3	3	0.00
13/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3442	3	3	3	0.00
13/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2337	3	2	3	0.00
13/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2355	3	2	3	0.00
13/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2374	3	2	3	0.00
13/07/2023	R209 On 02-May-24			Bond Future	11.99	63.8932	64.7186	63.8932	0.00
13/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1767	2	2	2	0.00
13/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1752	1	2	1	0.00
13/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1737	1	2	1	0.00
13/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5675	6	6	6	0.00
13/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5640	6	6	6	0.00
13/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5604	6	6	6	0.00
13/07/2023	R209 On 01-August-24			Bond Future	12.08	65.3519	66.1963	65.3519	0.00
13/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3059	3	3	3	0.00
13/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3038	3	3	3	0.00
13/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3080	3	3	3	0.00
13/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4385	5	4	5	0.00
13/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4411	5	4	5	0.00
13/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4437	5	4	5	0.00
13/07/2023	R210 On 03-August-23			Bond Future	226.12	226.1224	226.1219	226.1224	360.00
13/07/2023	R210 On 02-November-23			Bond Future	227.98	227.9849	227.9839	227.9849	70.00
13/07/2023	R210 On 01-February-24			Bond Future	233.23	233.2270	233.2258	233.2270	0.00
13/07/2023	R210 On 02-May-24			Bond Future	235.33	235.3301	235.3296	235.3301	0.00
13/07/2023	R210 On 01-August-24			Bond Future	240.76	240.7581	240.7579	240.7581	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
13/07/2023	R213 On 03-August-23			Bond Future	10.80	83.2069	83.7692	83.2069	17,789.00
13/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3561	3	4	3	0.00
13/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3601	3	4	3	0.00
13/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3642	3	4	3	0.00
13/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	47	0	0	0	0.00
13/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	46	0	0	0	0.00
13/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	49	0	0	0	0.00
13/07/2023	R213 On 02-November-23			Bond Future	10.88	81.4814	82.0559	81.4814	12,869.00
13/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3375	3	3	3	731.00
13/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7618	7	8	7	0.00
13/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2484	2	2	2	0.00
13/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2458	2	2	2	0.00
13/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2510	2	3	2	0.00
13/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2041	2	2	2	731.00
13/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1792	2	2	2	0.00
13/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1447	2	1	2	0.00
13/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1480	2	1	2	0.00
13/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1463	2	1	2	0.00
13/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	211	0	0	0	731.00
13/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1006	1	1	1	0.00
13/07/2023	R213 On 01-February-24			Bond Future	10.96	83.3358	83.9233	83.3358	0.00
13/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4490	4	4	4	0.00
13/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4433	4	4	4	0.00
13/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4461	4	4	4	0.00
13/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1390	2	1	2	0.00
13/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1401	2	1	2	0.00
13/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1378	2	1	2	0.00
13/07/2023	R213 On 02-May-24			Bond Future	11.04	81.6716	82.2726	81.6716	0.00
13/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1528	1	2	1	0.00
13/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1541	1	2	1	0.00
13/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1554	1	2	1	0.00
13/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4689	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
13/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4719	5	5	5	0.00
13/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4749	5	5	5	0.00
13/07/2023	R213 On 01-August-24			Bond Future	11.12	83.5369	84.1518	83.5369	0.00
13/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2595	2	3	2	0.00
13/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2557	2	3	2	0.00
13/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2576	2	3	2	0.00
13/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3603	4	4	4	0.00
13/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3625	4	4	4	0.00
13/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3581	4	4	4	0.00
13/07/2023	R214 On 03-August-23			Bond Future	12.12	61.5899	62.3197	61.5899	13,468.00
13/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	974	1	1	1	0.00
13/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	922	1	1	1	0.00
13/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	948	1	1	1	0.00
13/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	818	1	1	1	0.00
13/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	841	1	1	1	0.00
13/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	796	1	1	1	0.00
13/07/2023	R214 On 02-November-23			Bond Future	12.22	59.6426	60.3883	59.6426	11,333.00
13/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	706	1	1	1	0.00
13/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	730	1	1	1	0.00
13/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	718	1	1	1	0.00
13/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4535	5	5	5	0.00
13/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4577	5	5	5	0.00
13/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4495	5	4	5	0.00
13/07/2023	R214 On 01-February-24			Bond Future	12.32	61.0000	61.7627	61.0000	0.00
13/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2441	2	2	2	0.00
13/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2464	2	2	2	0.00
13/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2487	2	2	2	0.00
13/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3235	4	3	4	0.00
13/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3260	4	3	4	0.00
13/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3286	4	3	4	0.00
13/07/2023	R214 On 02-May-24			Bond Future	12.41	59.0818	59.8619	59.0818	0.00
13/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1615	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1586	1	2	1	0.00
13/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1600	1	2	1	0.00
13/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6242	7	6	7	0.00
13/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6281	7	6	7	0.00
13/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6204	7	6	7	0.00
13/07/2023	R214 On 01-August-24			Bond Future	12.50	60.4308	61.2288	60.4308	0.00
13/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3030	3	3	3	0.00
13/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3051	3	3	3	0.00
13/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3072	3	3	3	0.00
13/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4585	5	5	5	0.00
13/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4612	5	5	5	0.00
13/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4639	5	5	5	0.00
13/07/2023	R248 On 03-August-23			Bond Future	12.27	75.8713	76.6388	75.8713	85,918.00
13/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	631	0	1	0	0.00
13/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	653	0	1	0	0.00
13/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5136	4	5	4	0.00
13/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1188	1	1	1	1,100.00
13/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	196	0	0	0	1,100.00
13/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	675	0	1	0	0.00
13/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	1650	2	2	2	0.00
13/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3071	4	3	4	0.00
13/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1039	1	1	1	0.00
13/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	57	0	0	0	1,100.00
13/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	1688	2	2	2	0.00
13/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	1726	2	2	2	0.00
13/07/2023	R248 On 02-November-23			Bond Future	12.38	73.0949	73.8792	73.0949	174,523.00
13/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1209	1	1	1	220.00
13/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	735	1	1	1	0.00
13/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3038	3	3	3	220.00
13/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7216	7	7	7	0.00
13/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	711	1	1	1	0.00
13/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	723	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
13/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6201	7	6	7	0.00
13/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	741	1	1	1	220.00
13/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4688	5	5	5	0.00
13/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2345	3	2	3	0.00
13/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6308	7	6	7	0.00
13/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6254	7	6	7	0.00
13/07/2023	R248 On 01-February-24			Bond Future	12.48	74.7585	75.5606	74.7585	0.00
13/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2679	2	3	2	0.00
13/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2628	2	3	2	0.00
13/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2654	2	3	2	0.00
13/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4577	5	5	5	0.00
13/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4611	5	5	5	0.00
13/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4543	5	5	5	0.00
13/07/2023	R248 On 02-May-24			Bond Future	12.58	72.0088	72.8292	72.0088	13,000.00
13/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1739	2	2	2	0.00
13/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1707	1	2	1	0.00
13/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1723	2	2	2	0.00
13/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8399	9	8	9	0.00
13/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8499	9	8	9	0.00
13/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8448	9	8	9	0.00
13/07/2023	R248 On 01-August-24			Bond Future	12.68	73.6528	74.4921	73.6528	0.00
13/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3692	3	4	3	0.00
13/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3642	3	4	3	0.00
13/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3667	3	4	3	0.00
13/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5755	6	6	6	0.00
13/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5788	6	6	6	0.00
13/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5723	6	6	6	0.00