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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/07/2023 TO: 19/07/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	2025 On 03-August-23			Bond Future	169.29	169.2929	169.2946	169.2929	1,376.00
19/07/2023	2025 On 02-November-23			Bond Future	173.06	173.0635	173.0637	173.0635	5,206.00
19/07/2023	2025 On 01-February-24			Bond Future	175.24	175.2401	175.2446	175.2401	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
19/07/2023	2025 On 02-May-24			Bond Future	179.26	179.2534	179.2588	179.2534	0.00
19/07/2023	2025 On 01-August-24			Bond Future	181.55	181.5374	181.5476	181.5374	0.00
19/07/2023	2029 On 03-August-23			Bond Future	122.55	122.7383	122.5474	122.7383	1,897.00
19/07/2023	2029 On 02-November-23			Bond Future	123.95	124.1406	123.9465	124.1406	1,197.00
19/07/2023	2029 On 01-February-24			Bond Future	126.79	126.9873	126.7883	126.9873	0.00
19/07/2023	2029 On 02-May-24			Bond Future	128.33	128.5299	128.3302	128.5299	0.00
19/07/2023	2029 On 01-August-24			Bond Future	131.28	131.4838	131.2802	131.4838	0.00
19/07/2023	2030 On 03-August-23			Bond Future	10.31	89.3769	89.4544	89.3769	54,444.00
19/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4414	4	4	4	0.00
19/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9213	9	9	9	0.00
19/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	843	1	1	1	1,012.00
19/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1643	2	2	2	350.00
19/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4334	4	4	4	0.00
19/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10333	10	10	10	0.00
19/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4374	4	4	4	0.00
19/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	9	0	0	0	0.00
19/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
19/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	10	0	0	0	0.00
19/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	181	0	0	0	0.00
19/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
19/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	447	0	0	0	0.00
19/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	9	0	0	0	0.00
19/07/2023	2030 On 02-November-23			Bond Future	10.38	91.3455	91.4239	91.3455	73,823.00
19/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7691	8	8	8	0.00
19/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3791	4	4	4	500.00
19/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5253	5	5	5	0.00
19/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2906	3	3	3	0.00
19/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	936	1	1	1	500.00
19/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2373	2	2	2	500.00
19/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4785	5	5	5	0.00
19/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2850	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
19/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2878	3	3	3	0.00
19/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1209	1	1	1	800.00
19/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1829	2	2	2	500.00
19/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	569	1	1	1	800.00
19/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4031	4	4	4	0.00
19/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2501	3	3	3	0.00
19/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1075	1	1	1	0.00
19/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1088	1	1	1	0.00
19/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	490	1	0	1	500.00
19/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	160	0	0	0	500.00
19/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1352	1	1	1	0.00
19/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3002	3	3	3	0.00
19/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1061	1	1	1	0.00
19/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1766	2	2	2	0.00
19/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	408	0	0	0	800.00
19/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	730	1	1	1	0.00
19/07/2023	2030 On 01-February-24			Bond Future	10.43	89.4125	89.4924	89.4125	0.00
19/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6302	6	6	6	0.00
19/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7063	7	7	7	0.00
19/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5959	6	6	6	0.00
19/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4636	5	5	5	0.00
19/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4752	5	5	5	0.00
19/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4781	5	5	5	0.00
19/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2294	2	2	2	500.00
19/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1682	2	2	2	400.00
19/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	977	1	1	1	400.00
19/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1396	1	1	1	500.00
19/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4810	5	5	5	0.00
19/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6271	6	6	6	0.00
19/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1841	2	2	2	200.00
19/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3767	4	4	4	0.00
19/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1456	1	1	1	1,360.00
19/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1564	2	2	2	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
19/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3355	3	3	3	0.00
19/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4586	5	5	5	0.00
19/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3648	4	4	4	0.00
19/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3540	4	4	4	0.00
19/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	2968	3	3	3	0.00
19/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	732	1	1	1	500.00
19/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1100	1	1	1	0.00
19/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	726	1	1	1	500.00
19/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	591	1	1	1	400.00
19/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3182	3	3	3	0.00
19/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2475	3	2	3	0.00
19/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1500	2	2	2	700.00
19/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1110	1	1	1	0.00
19/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1119	1	1	1	0.00
19/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1157	1	1	1	1,360.00
19/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	797	1	1	1	200.00
19/07/2023	2030 On 02-May-24			Bond Future	10.50	91.4392	91.5213	91.4392	0.00
19/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10114	10	10	10	0.00
19/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4230	4	4	4	500.00
19/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6511	6	7	6	0.00
19/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2088	2	2	2	1,000.00
19/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1554	2	2	2	0.00
19/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7825	8	8	8	0.00
19/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	3020	3	3	3	500.00
19/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3482	3	3	3	1,080.00
19/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1525	2	2	2	0.00
19/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1320	1	1	1	1,000.00
19/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1539	2	2	2	0.00
19/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4289	4	4	4	0.00
19/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4728	5	5	5	0.00
19/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4316	4	4	4	0.00
19/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2248	2	2	2	0.00
19/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2565	3	3	3	0.00

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19/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	794	1	1	1	1,080.00
19/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1842	2	2	2	0.00
19/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4263	4	4	4	0.00
19/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3459	4	3	4	0.00
19/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1065	1	1	1	1,000.00
19/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	399	0	0	0	500.00
19/07/2023	2030 On 01-August-24			Bond Future	10.58	89.5141	89.5985	89.5141	0.00
19/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2580	3	3	3	0.00
19/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2541	3	3	3	0.00
19/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2561	3	3	3	0.00
19/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3324	3	3	3	0.00
19/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3344	3	3	3	0.00
19/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3305	3	3	3	0.00
19/07/2023	2032 On 03-August-23			Bond Future	10.95	88.0178	88.0832	88.0178	76,883.00
19/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2579	3	3	3	0.00
19/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	5031	5	5	5	5,000.00
19/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3947	4	4	4	0.00
19/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3902	4	4	4	0.00
19/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2794	3	3	3	11,000.00
19/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
19/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	4	0	0	0	7,500.00
19/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5211	5	5	5	3,000.00
19/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3992	4	4	4	0.00
19/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	3012	3	3	3	0.00
19/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4579	5	5	5	5,000.00
19/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	21	0	0	0	0.00
19/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	87	0	0	0	7,500.00
19/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	36	0	0	0	0.00
19/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	12	0	0	0	3,000.00
19/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3280	3	3	3	0.00
19/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	7017	7	7	7	0.00
19/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	106	0	0	0	11,000.00

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19/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	39	0	0	0	0.00
19/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	37	0	0	0	0.00
19/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	14	0	0	0	0.00
19/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	128	0	0	0	7,500.00
19/07/2023	2032 On 02-November-23			Bond Future	11.03	85.7936	85.8596	85.7936	184,355.00
19/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4461	4	4	4	0.00
19/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6213	6	6	6	0.00
19/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2697	3	3	3	0.00
19/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2310	2	2	2	500.00
19/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2669	3	3	3	0.00
19/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2843	3	3	3	0.00
19/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4885	5	5	5	0.00
19/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2726	3	3	3	0.00
19/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1420	1	1	1	500.00
19/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1193	1	1	1	500.00
19/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3367	3	3	3	0.00
19/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2027	2	2	2	0.00
19/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1724	2	2	2	0.00
19/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	811	1	1	1	0.00
19/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1650	2	2	2	500.00
19/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	2996	3	3	3	0.00
19/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1762	2	2	2	0.00
19/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1743	2	2	2	0.00
19/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	526	1	1	1	500.00
19/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	934	1	1	1	500.00
19/07/2023	2032 On 01-February-24			Bond Future	11.11	87.7410	87.8082	87.7410	0.00
19/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7642	8	8	8	0.00
19/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	5019	5	5	5	0.00
19/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2069	2	2	2	1,200.00
19/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7218	7	7	7	0.00
19/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	8034	8	8	8	0.00
19/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	917	1	1	1	1,200.00
19/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4955	5	5	5	0.00

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19/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4987	5	5	5	0.00
19/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2111	2	2	2	200.00
19/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2826	3	3	3	500.00
19/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4702	5	5	5	0.00
19/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1741	2	2	2	500.00
19/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1739	2	2	2	200.00
19/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2922	3	3	3	0.00
19/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1619	2	2	2	0.00
19/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1632	2	2	2	0.00
19/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6347	6	6	6	0.00
19/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	790	1	1	1	500.00
19/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3750	4	4	4	0.00
19/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1606	2	2	2	0.00
19/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3695	4	4	4	0.00
19/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4254	4	4	4	0.00
19/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	863	1	1	1	1,200.00
19/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	952	1	1	1	200.00
19/07/2023	2032 On 02-May-24			Bond Future	11.20	85.5669	85.6360	85.5669	0.00
19/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	10046	10	10	10	0.00
19/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3054	3	3	3	500.00
19/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3707	4	4	4	1,550.00
19/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1931	2	2	2	0.00
19/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	2002	2	2	2	500.00
19/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1913	2	2	2	0.00
19/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8519	8	9	8	0.00
19/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9478	9	9	9	0.00
19/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2533	3	3	3	1,000.00
19/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1948	2	2	2	0.00
19/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2111	2	2	2	1,550.00
19/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1614	2	2	2	1,000.00
19/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5599	6	6	6	0.00
19/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4686	5	5	5	0.00
19/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	4958	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
19/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4104	4	4	4	0.00
19/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	898	1	1	1	500.00
19/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5019	5	5	5	0.00
19/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4866	5	5	5	0.00
19/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	4989	5	5	5	0.00
19/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	2994	3	3	3	0.00
19/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3543	4	4	4	0.00
19/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	785	1	1	1	1,550.00
19/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1078	1	1	1	1,000.00
19/07/2023	2032 On 01-August-24			Bond Future	11.28	87.5131	87.5842	87.5131	0.00
19/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3046	3	3	3	0.00
19/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3069	3	3	3	0.00
19/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3092	3	3	3	0.00
19/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3701	4	4	4	0.00
19/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3724	4	4	4	0.00
19/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3747	4	4	4	0.00
19/07/2023	2033 On 03-August-23			Bond Future	116.96	116.9581	116.9627	116.9581	7,134.00
19/07/2023	2033 On 02-November-23			Bond Future	118.14	118.1385	118.1421	118.1385	1,672.00
19/07/2023	2033 On 01-February-24			Bond Future	120.85	120.8475	120.8509	120.8475	0.00
19/07/2023	2033 On 02-May-24			Bond Future	122.16	122.1541	122.1619	122.1541	0.00
19/07/2023	2033 On 01-August-24			Bond Future	124.97	124.9615	124.9701	124.9615	0.00
19/07/2023	2037 On 03-August-23			Bond Future	11.98	77.1205	77.1685	77.1205	95,958.00
19/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
19/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1392	1	1	1	0.00
19/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	2	0	0	0	1,730.00
19/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1322	1	1	1	0.00
19/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1357	1	1	1	0.00
19/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	562	1	1	1	0.00
19/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	581	1	1	1	0.00
19/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5654	6	6	6	0.00
19/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	543	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
19/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10050	10	10	10	0.00
19/07/2023	2037 On 02-November-23			Bond Future	12.09	78.8191	78.8675	78.8191	54,285.00
19/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1234	1	1	1	0.00
19/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2320	2	2	2	731.00
19/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1215	1	1	1	0.00
19/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3888	4	4	4	731.00
19/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9215	9	9	9	0.00
19/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1253	1	1	1	0.00
19/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4174	4	4	4	0.00
19/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4137	4	4	4	0.00
19/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	359	0	0	0	731.00
19/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1605	2	2	2	0.00
19/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2674	3	3	3	0.00
19/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4100	4	4	4	0.00
19/07/2023	2037 On 01-February-24			Bond Future	12.19	76.3516	76.4007	76.3516	1,714.00
19/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9353	9	9	9	0.00
19/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3676	4	4	4	0.00
19/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3706	4	4	4	0.00
19/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3049	3	3	3	2,500.00
19/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5690	6	6	6	0.00
19/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3736	4	4	4	0.00
19/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2979	3	3	3	0.00
19/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3558	4	4	4	0.00
19/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1899	2	2	2	2,500.00
19/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	892	1	1	1	2,500.00
19/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3001	3	3	3	0.00
19/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3023	3	3	3	0.00
19/07/2023	2037 On 02-May-24			Bond Future	12.29	78.0820	78.1326	78.0820	0.00
19/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1987	2	2	2	0.00
19/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	2006	2	2	2	0.00
19/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2025	2	2	2	0.00
19/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6681	7	7	7	0.00
19/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6643	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
19/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6605	7	7	7	0.00
19/07/2023	2037 On 01-August-24			Bond Future	12.41	75.6021	75.6543	75.6021	0.00
19/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3627	4	4	4	0.00
19/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3603	4	4	4	0.00
19/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3578	4	4	4	0.00
19/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5223	5	5	5	0.00
19/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5195	5	5	5	0.00
19/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5167	5	5	5	0.00
19/07/2023	2038 On 03-August-23			Bond Future	126.46	126.1533	126.4566	126.1533	1,757.00
19/07/2023	2038 On 02-November-23			Bond Future	129.27	128.9631	129.2720	128.9631	3,580.00
19/07/2023	2038 On 01-February-24			Bond Future	130.23	129.9045	130.2255	129.9045	0.00
19/07/2023	2038 On 02-May-24			Bond Future	133.21	132.8794	133.2083	132.8794	0.00
19/07/2023	2038 On 01-August-24			Bond Future	134.21	133.8676	134.2090	133.8676	0.00
19/07/2023	2040 On 03-August-23			Bond Future	12.26	77.2696	77.3494	77.2696	105,702.00
19/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	814	1	1	1	0.00
19/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	842	1	1	1	0.00
19/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	869	1	1	1	0.00
19/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1034	1	1	1	0.00
19/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1095	1	1	1	0.00
19/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1064	1	1	1	0.00
19/07/2023	2040 On 02-November-23			Bond Future	12.37	78.9715	79.0524	78.9715	30,631.00
19/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	4743	0	5	0	0.00
19/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	1929	0	2	0	875.00
19/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	897	1	1	1	0.00
19/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1249	1	1	1	128.00
19/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3421	3	3	3	128.00
19/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7404	7	7	7	0.00
19/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	749	0	1	0	875.00
19/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	866	1	1	1	0.00
19/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	881	1	1	1	0.00
19/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5507	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
19/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	5888	0	6	0	0.00
19/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	714	1	1	1	128.00
19/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5415	5	5	5	0.00
19/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	3451	0	3	0	0.00
19/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2116	2	2	2	0.00
19/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4547	5	5	5	0.00
19/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5461	6	5	6	0.00
19/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1449	0	1	0	875.00
19/07/2023	2040 On 01-February-24			Bond Future	12.47	76.2570	76.3395	76.2570	5,778.00
19/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3187	3	3	3	0.00
19/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3159	3	3	3	0.00
19/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3130	3	3	3	0.00
19/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3917	4	4	4	0.00
19/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3889	4	4	4	0.00
19/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3861	4	4	4	0.00
19/07/2023	2040 On 02-May-24			Bond Future	12.58	77.9852	78.0699	77.9852	0.00
19/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1937	2	2	2	0.00
19/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1900	2	2	2	0.00
19/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1919	2	2	2	0.00
19/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7500	8	8	8	0.00
19/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7585	8	8	8	0.00
19/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7543	8	8	8	0.00
19/07/2023	2040 On 01-August-24			Bond Future	12.70	75.2527	75.3398	75.2527	0.00
19/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3615	4	4	4	0.00
19/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3640	4	4	4	0.00
19/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3666	4	4	4	0.00
19/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5640	6	6	6	0.00
19/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5671	6	6	6	0.00
19/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5702	6	6	6	0.00
19/07/2023	2044 On 03-August-23			Bond Future	12.32	73.7018	73.7234	73.7018	35,996.00
19/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	74	0	0	0	4,553.00
19/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	587	1	1	1	0.00

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19/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1586	2	2	2	0.00
19/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	289	0	0	0	0.00
19/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	566	1	1	1	0.00
19/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	545	1	1	1	0.00
19/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	1522	2	2	2	0.00
19/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1485	2	1	2	0.00
19/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2158	2	2	2	4,754.00
19/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	552	1	1	1	9,106.00
19/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1448	1	1	1	0.00
19/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	3468	3	3	3	3,076.00
19/07/2023	2044 On 02-November-23			Bond Future	12.42	75.3251	75.3465	75.3251	49,923.00
19/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	724	1	1	1	0.00
19/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	738	1	1	1	0.00
19/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	752	1	1	1	0.00
19/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5859	6	6	6	0.00
19/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5909	6	6	6	0.00
19/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5959	6	6	6	0.00
19/07/2023	2044 On 01-February-24			Bond Future	12.52	72.6531	72.6747	72.6531	8,453.00
19/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2878	3	3	3	0.00
19/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2906	3	3	3	0.00
19/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2933	3	3	3	0.00
19/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4251	4	4	4	0.00
19/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4281	4	4	4	0.00
19/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4312	4	4	4	0.00
19/07/2023	2044 On 02-May-24			Bond Future	12.63	74.2996	74.3220	74.2996	0.00
19/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1923	2	2	2	0.00
19/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1940	2	2	2	0.00
19/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1957	2	2	2	0.00
19/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7582	8	8	8	0.00
19/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7628	8	8	8	0.00
19/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7674	8	8	8	0.00
19/07/2023	2044 On 01-August-24			Bond Future	12.74	71.6084	71.6317	71.6084	0.00
19/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3539	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
19/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3489	3	3	3	0.00
19/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3514	4	4	4	0.00
19/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6037	6	6	6	0.00
19/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6070	6	6	6	0.00
19/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6005	6	6	6	0.00
19/07/2023	2046 On 03-August-23			Bond Future	110.97	110.9603	110.9663	110.9603	10,131.00
19/07/2023	2046 On 02-November-23			Bond Future	111.35	111.3396	111.3481	111.3396	16,067.00
19/07/2023	2046 On 01-February-24			Bond Future	113.90	113.8927	113.9011	113.8927	0.00
19/07/2023	2046 On 02-May-24			Bond Future	114.37	114.3552	114.3692	114.3552	0.00
19/07/2023	2046 On 01-August-24			Bond Future	117.00	116.9826	116.9976	116.9826	0.00
19/07/2023	2050 On 03-August-23			Bond Future	110.56	110.7458	110.5606	110.7458	9,592.00
19/07/2023	2050 On 02-November-23			Bond Future	113.02	113.2123	113.0219	113.2123	12,943.00
19/07/2023	2050 On 01-February-24			Bond Future	113.37	113.5634	113.3740	113.5634	0.00
19/07/2023	2050 On 02-May-24			Bond Future	115.97	116.1640	115.9708	116.1640	0.00
19/07/2023	2050 On 01-August-24			Bond Future	116.34	116.5312	116.3389	116.5312	0.00
19/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	AL37 On 03-August-23			Index Future	889.27	888.9430	889.2700	888.9430	0.00
19/07/2023	AL37 On 02-November-23			Index Future	908.85	908.5170	908.8480	908.5170	0.00
19/07/2023	AL37 On 01-February-24			Index Future	929.47	929.1330	929.4710	929.1330	0.00
19/07/2023	AL37 On 02-May-24			Index Future	950.55	950.2070	950.5540	950.2070	0.00
19/07/2023	AL37 On 01-August-24			Index Future	972.21	971.8500	972.2060	971.8500	0.00
19/07/2023	AL7T On 03-August-23			Index Future	1018.70	1018.0640	1018.6950	1018.0640	0.00
19/07/2023	AL7T On 02-November-23			Index Future	1041.12	1040.4810	1041.1220	1040.4810	0.00
19/07/2023	AL7T On 01-February-24			Index Future	1064.75	1064.0920	1064.7460	1064.0920	0.00
19/07/2023	AL7T On 02-May-24			Index Future	1088.90	1088.2270	1088.8980	1088.2270	0.00
19/07/2023	AL7T On 01-August-24			Index Future	1113.70	1113.0140	1113.7020	1113.0140	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
19/07/2023	ALBI On 03-August-23			Index Future	887.62	887.1840	887.6170	887.1840	105.00
19/07/2023	ALBI On 02-November-23			Index Future	907.16	906.7190	907.1590	906.7190	18.00
19/07/2023	ALBI On 01-February-24			Index Future	927.74	927.2940	927.7430	927.2940	0.00
19/07/2023	ALBI On 02-May-24			Index Future	948.79	948.3270	948.7870	948.3270	0.00
19/07/2023	ALBI On 01-August-24			Index Future	970.40	969.9270	970.3990	969.9270	0.00
19/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2023	C210 On 31-March-28			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
19/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2023	ES33 On 03-August-23			Bond Future	12.45	74.8989	74.9426	74.8989	350.00
19/07/2023	ES33 On 02-November-23			Bond Future	12.58	72.7686	72.8125	72.7686	0.00
19/07/2023	ES33 On 01-February-24			Bond Future	12.72	74.4374	74.4822	74.4374	0.00
19/07/2023	ES33 On 02-May-24			Bond Future	12.85	72.3414	72.3875	72.3414	0.00
19/07/2023	ES33 On 01-August-24			Bond Future	13.00	74.0023	74.0499	74.0023	0.00
19/07/2023	ES42 On 03-August-23			Bond Future	12.95	71.2403	71.3412	71.2403	4,000.00
19/07/2023	ES42 On 02-November-23			Bond Future	13.08	68.5635	68.6660	68.5635	0.00
19/07/2023	ES42 On 01-February-24			Bond Future	13.20	70.1361	70.2408	70.1361	0.00
19/07/2023	ES42 On 02-May-24			Bond Future	13.33	67.4790	67.5863	67.4790	0.00
19/07/2023	ES42 On 01-August-24			Bond Future	13.47	69.0271	69.1373	69.0271	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
19/07/2023	GOVI On 03-August-23			GOVI	874.96	874.5730	874.9580	874.5730	133.00
19/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	377280	37	38	37	0.00
19/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	377480	37	38	37	0.00
19/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	377380	37	38	37	0.00
19/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 02-November-23			GOVI	894.22	893.8300	894.2210	893.8300	691.00
19/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	84210	8	8	8	0.00
19/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	84110	8	8	8	0.00
19/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	84010	8	8	8	0.00
19/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 01-February-24			GOVI	914.51	914.1130	914.5120	914.1130	0.00
19/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	345320	34	35	34	0.00
19/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	345220	34	35	34	0.00
19/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	345120	34	35	34	0.00
19/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 02-May-24			GOVI	935.26	934.8470	935.2550	934.8470	0.00
19/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	157150	16	16	16	0.00
19/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	157250	16	16	16	0.00
19/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	157350	16	16	16	0.00
19/07/2023	GOVI On 01-August-24			GOVI	956.56	956.1400	956.5590	956.1400	0.00
19/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	131890	13	13	13	0.00
19/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	131790	13	13	13	0.00
19/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	131690	13	13	13	0.00
19/07/2023	GOVI On 01-August-24	943.39	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
19/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
19/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
19/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2023	IGOV On 03-August-23			Index Future	325.87	325.9190	325.8650	325.9190	498.00
19/07/2023	IGOV On 02-November-23			Index Future	333.12	333.1760	333.1200	333.1760	17.00
19/07/2023	IGOV On 01-February-24			Index Future	340.76	340.8150	340.7580	340.8150	0.00
19/07/2023	IGOV On 02-May-24			Index Future	348.56	348.6220	348.5640	348.6220	0.00
19/07/2023	IGOV On 01-August-24			Index Future	356.58	356.6380	356.5790	356.6380	0.00
19/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.50	91.4900	91.5000	91.4900	0.00
19/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.58	91.4150	91.4250	91.4150	0.00
19/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.58	91.4100	91.4200	91.4100	0.00
19/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.59	91.4000	91.4100	91.4000	0.00
19/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.59	91.4000	91.4100	91.4000	0.00
19/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.60	91.4000	91.4000	91.4000	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
19/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.62	8.6200	91.3800	8.6200	0.00
19/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4850	91.4850	91.4850	0.00
19/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
19/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.18	91.8100	91.8200	91.8100	0.00
19/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.04	91.9400	91.9650	91.9400	0.00
19/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.99	91.9900	92.0100	91.9900	0.00
19/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.98	91.9950	92.0200	91.9950	0.00
19/07/2023	R035 On 03-August-23			Bond Future	11.63	86.5298	86.5768	86.5298	30,606.00
19/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1240	1	1	1	0.00
19/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2176	2	2	2	0.00
19/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2133	2	2	2	0.00
19/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2220	2	2	2	0.00
19/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4595	5	5	5	5,000.00
19/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	238	0	0	0	0.00
19/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	258	0	0	0	0.00
19/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	248	0	0	0	0.00
19/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	24	0	0	0	0.00
19/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	599	1	1	1	4,870.00
19/07/2023	R035 On 02-November-23			Bond Future	11.74	83.9253	83.9725	83.9253	146,956.00
19/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1652	2	2	2	0.00
19/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2462	2	2	2	731.00
19/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	406	0	0	0	400.00
19/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4092	4	4	4	731.00
19/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6434	6	6	6	0.00
19/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9500	9	10	9	0.00
19/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1028	1	1	1	400.00
19/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1606	2	2	2	0.00
19/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1629	2	2	2	0.00
19/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3354	3	3	3	0.00
19/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3387	3	3	3	0.00
19/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	306	0	0	0	731.00
19/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	724	1	1	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1435	1	1	1	0.00
19/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4441	4	4	4	0.00
19/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6740	7	7	7	0.00
19/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2438	2	2	2	0.00
19/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3322	3	3	3	0.00
19/07/2023	R035 On 01-February-24			Bond Future	11.84	85.8301	85.8781	85.8301	0.00
19/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4351	4	4	4	0.00
19/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8917	9	9	9	0.00
19/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1563	2	2	2	400.00
19/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4286	4	4	4	0.00
19/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4318	4	4	4	0.00
19/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	862	1	1	1	400.00
19/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7670	8	8	8	0.00
19/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2476	3	2	3	0.00
19/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5481	6	5	6	0.00
19/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2495	3	2	3	0.00
19/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	921	1	1	1	400.00
19/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2457	2	2	2	0.00
19/07/2023	R035 On 02-May-24			Bond Future	11.93	83.2617	83.3111	83.2617	0.00
19/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2167	2	2	2	0.00
19/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2147	2	2	2	0.00
19/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2127	2	2	2	0.00
19/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6129	6	6	6	0.00
19/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6093	6	6	6	0.00
19/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6057	6	6	6	0.00
19/07/2023	R035 On 01-August-24			Bond Future	12.03	85.1557	85.2067	85.1557	0.00
19/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3600	4	4	4	0.00
19/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3625	4	4	4	0.00
19/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3650	4	4	4	0.00
19/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4860	5	5	5	0.00
19/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4833	5	5	5	0.00
19/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4806	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
19/07/2023	R053 On 03-August-23			Bond Future	12.29	98.7877	98.8531	98.7877	0.00
19/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3342	3	3	3	0.00
19/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3401	3	3	3	0.00
19/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3460	3	3	3	0.00
19/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	313	0	0	0	0.00
19/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	325	0	0	0	0.00
19/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	337	0	0	0	0.00
19/07/2023	R053 On 02-November-23			Bond Future	12.39	95.0977	95.1636	95.0977	5,189.00
19/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5409	5	5	5	0.00
19/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5316	5	5	5	0.00
19/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5362	5	5	5	0.00
19/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2296	2	2	2	0.00
19/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2320	2	2	2	0.00
19/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2273	2	2	2	0.00
19/07/2023	R053 On 01-February-24			Bond Future	12.49	97.2564	97.3235	97.2564	0.00
19/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6659	7	7	7	0.00
19/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6571	7	7	7	0.00
19/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6615	7	7	7	0.00
19/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3495	4	3	4	0.00
19/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3544	4	4	4	0.00
19/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3520	4	4	4	0.00
19/07/2023	R053 On 02-May-24			Bond Future	12.60	93.5947	93.6638	93.5947	0.00
19/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7474	7	7	7	0.00
19/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7516	7	8	7	0.00
19/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7558	8	8	8	0.00
19/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4522	5	5	5	0.00
19/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4496	5	4	5	0.00
19/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4471	5	4	5	0.00
19/07/2023	R053 On 01-August-24			Bond Future	12.70	95.7227	95.7939	95.7227	0.00
19/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	8040	8	8	8	0.00
19/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7999	8	8	8	0.00
19/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7958	8	8	8	0.00
19/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5029	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
19/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5003	5	5	5	0.00
19/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4977	5	5	5	0.00
19/07/2023	R186 On 03-August-23			Bond Future	8.98	105.6766	105.6791	105.6766	28,094.00
19/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2170	2	2	2	0.00
19/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2226	2	2	2	0.00
19/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2198	2	2	2	0.00
19/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	11	0	0	0	0.00
19/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	12	0	0	0	0.00
19/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	11	0	0	0	0.00
19/07/2023	R186 On 02-November-23			Bond Future	8.99	108.0042	108.0058	108.0042	135,068.00
19/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3950	4	4	4	0.00
19/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1655	2	2	2	0.00
19/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1674	2	2	2	0.00
19/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1258	1	1	1	1,715.00
19/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1692	2	2	2	0.00
19/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	568	1	1	1	0.00
19/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	577	1	1	1	0.00
19/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	585	1	1	1	0.00
19/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	116	0	0	0	1,715.00
19/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	813	1	1	1	0.00
19/07/2023	R186 On 01-February-24			Bond Future	8.96	105.1441	105.1453	105.1441	0.00
19/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2172	2	2	2	0.00
19/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2154	2	2	2	0.00
19/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2136	2	2	2	0.00
19/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	764	1	1	1	0.00
19/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	779	1	1	1	0.00
19/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	772	1	1	1	0.00
19/07/2023	R186 On 02-May-24			Bond Future	8.93	107.5275	107.5292	107.5275	0.00
19/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	502	1	1	1	0.00
19/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2645	3	3	3	2,030.00
19/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	496	0	0	0	0.00
19/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3870	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
19/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	508	1	1	1	0.00
19/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2705	3	3	3	0.00
19/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	797	1	1	1	0.00
19/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	499	1	0	1	2,030.00
19/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2742	3	3	3	0.00
19/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2724	3	3	3	0.00
19/07/2023	R186 On 01-August-24			Bond Future	8.90	104.6630	104.6653	104.6630	0.00
19/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1228	1	1	1	0.00
19/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1206	1	1	1	0.00
19/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1217	1	1	1	0.00
19/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1649	2	2	2	0.00
19/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1670	2	2	2	0.00
19/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1660	2	2	2	0.00
19/07/2023	R197 On 03-August-23			Bond Future	334.73	334.7304	334.7269	334.7304	44.00
19/07/2023	R197 On 02-November-23			Bond Future	342.18	342.1857	342.1791	342.1857	0.00
19/07/2023	R202 On 03-August-23			Bond Future	249.51	249.5011	249.5118	249.5011	5,323.00
19/07/2023	R202 On 02-November-23			Bond Future	255.07	255.0582	255.0669	255.0582	4,746.00
19/07/2023	R202 On 01-February-24			Bond Future	255.96	255.9435	255.9629	255.9435	0.00
19/07/2023	R202 On 02-May-24			Bond Future	261.83	261.8046	261.8258	261.8046	0.00
19/07/2023	R202 On 01-August-24			Bond Future	262.76	262.7295	262.7633	262.7295	0.00
19/07/2023	R209 On 03-August-23			Bond Future	11.69	66.6843	66.7241	66.6843	8,818.00
19/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1548	2	2	2	0.00
19/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	111	0	0	0	7,000.00
19/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	2	0	0	0	7,000.00
19/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
19/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	2	0	0	0	1,730.00
19/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1726	2	2	2	0.00
19/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1479	1	1	1	0.00
19/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1513	2	2	2	0.00
19/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	265	0	0	0	1,750.00
19/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2282	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
19/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	320	0	0	0	0.00
19/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8899	9	9	9	0.00
19/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4758	5	5	5	0.00
19/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	344	0	0	0	0.00
19/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	332	0	0	0	0.00
19/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5023	5	5	5	0.00
19/07/2023	R209 On 02-November-23			Bond Future	11.78	64.9994	65.0394	64.9994	28,256.00
19/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1209	1	1	1	0.00
19/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1191	1	1	1	0.00
19/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1173	1	1	1	0.00
19/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3369	3	3	3	0.00
19/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3337	3	3	3	0.00
19/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3306	3	3	3	0.00
19/07/2023	R209 On 01-February-24			Bond Future	11.87	66.4748	66.5155	66.4748	0.00
19/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3548	4	4	4	0.00
19/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3520	4	4	4	0.00
19/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3575	4	4	4	0.00
19/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2317	2	2	2	0.00
19/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2335	2	2	2	0.00
19/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2353	2	2	2	0.00
19/07/2023	R209 On 02-May-24			Bond Future	11.96	64.8279	64.8698	64.8279	0.00
19/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1848	2	2	2	0.00
19/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1831	2	2	2	0.00
19/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1814	2	2	2	0.00
19/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5601	6	6	6	0.00
19/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5568	6	6	6	0.00
19/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5535	6	6	6	0.00
19/07/2023	R209 On 01-August-24			Bond Future	12.05	66.3024	66.3456	66.3024	0.00
19/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3240	3	3	3	0.00
19/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3218	3	3	3	0.00
19/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3263	3	3	3	0.00
19/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4419	4	4	4	0.00
19/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4443	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
19/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4468	4	4	4	0.00
19/07/2023	R210 On 03-August-23			Bond Future	224.85	225.1435	224.8542	225.1435	360.00
19/07/2023	R210 On 02-November-23			Bond Future	226.69	226.9865	226.6938	226.9865	70.00
19/07/2023	R210 On 01-February-24			Bond Future	231.89	232.1917	231.8916	232.1917	0.00
19/07/2023	R210 On 02-May-24			Bond Future	233.96	234.2563	233.9579	234.2563	0.00
19/07/2023	R210 On 01-August-24			Bond Future	239.34	239.6395	239.3357	239.6395	0.00
19/07/2023	R213 On 03-August-23			Bond Future	10.71	84.0945	84.1523	84.0945	4,288.00
19/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3919	4	4	4	0.00
19/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3960	4	4	4	0.00
19/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	4001	4	4	4	0.00
19/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	23	0	0	0	0.00
19/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	22	0	0	0	0.00
19/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	24	0	0	0	0.00
19/07/2023	R213 On 02-November-23			Bond Future	10.79	82.3893	82.4476	82.3893	27,649.00
19/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3645	4	4	4	731.00
19/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7975	8	8	8	0.00
19/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2683	3	3	3	0.00
19/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2710	3	3	3	0.00
19/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2738	3	3	3	0.00
19/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2239	2	2	2	731.00
19/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1599	2	2	2	0.00
19/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1283	1	1	1	0.00
19/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1298	1	1	1	0.00
19/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1313	1	1	1	0.00
19/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	177	0	0	0	731.00
19/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	884	1	1	1	0.00
19/07/2023	R213 On 01-February-24			Bond Future	10.87	84.2592	84.3185	84.2592	0.00
19/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4794	5	5	5	0.00
19/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4735	5	5	5	0.00
19/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4764	5	5	5	0.00
19/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1297	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
19/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1308	1	1	1	0.00
19/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1287	1	1	1	0.00
19/07/2023	R213 On 02-May-24			Bond Future	10.95	82.6090	82.6700	82.6090	0.00
19/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1682	2	2	2	0.00
19/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1697	2	2	2	0.00
19/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1713	2	2	2	0.00
19/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4451	4	4	4	0.00
19/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4478	5	4	5	0.00
19/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4506	5	5	5	0.00
19/07/2023	R213 On 01-August-24			Bond Future	11.02	84.4886	84.5515	84.4886	0.00
19/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2806	3	3	3	0.00
19/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2765	3	3	3	0.00
19/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2785	3	3	3	0.00
19/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3413	3	3	3	0.00
19/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3433	3	3	3	0.00
19/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3393	3	3	3	0.00
19/07/2023	R214 On 03-August-23			Bond Future	12.09	62.3832	62.4727	62.3832	16,006.00
19/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	985	1	1	1	0.00
19/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	930	1	1	1	0.00
19/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	958	1	1	1	0.00
19/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	675	1	1	1	0.00
19/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	696	1	1	1	0.00
19/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	655	1	1	1	0.00
19/07/2023	R214 On 02-November-23			Bond Future	12.19	60.4539	60.5447	60.4539	12,853.00
19/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	753	1	1	1	0.00
19/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	780	1	1	1	0.00
19/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	766	1	1	1	0.00
19/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4427	5	4	5	0.00
19/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4466	5	4	5	0.00
19/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4388	4	4	4	0.00
19/07/2023	R214 On 01-February-24			Bond Future	12.28	61.8260	61.9186	61.8260	0.00
19/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2636	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
19/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2660	3	3	3	0.00
19/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2684	3	3	3	0.00
19/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3276	3	3	3	0.00
19/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3300	3	3	3	0.00
19/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3325	3	3	3	0.00
19/07/2023	R214 On 02-May-24			Bond Future	12.38	59.9214	60.0164	59.9214	0.00
19/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1693	2	2	2	0.00
19/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1664	2	2	2	0.00
19/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1679	2	2	2	0.00
19/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6167	6	6	6	0.00
19/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6204	6	6	6	0.00
19/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6129	6	6	6	0.00
19/07/2023	R214 On 01-August-24			Bond Future	12.47	61.2845	61.3820	61.2845	0.00
19/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3206	3	3	3	0.00
19/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3228	3	3	3	0.00
19/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3250	3	3	3	0.00
19/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4610	5	5	5	0.00
19/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4635	5	5	5	0.00
19/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4661	5	5	5	0.00
19/07/2023	R248 On 03-August-23			Bond Future	12.26	76.6874	76.7377	76.6874	56,393.00
19/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	558	1	1	1	0.00
19/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	579	1	1	1	0.00
19/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1122	1	1	1	1,053.00
19/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5205	5	5	5	0.00
19/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	145	0	0	0	1,053.00
19/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	601	1	1	1	0.00
19/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	1477	2	1	2	0.00
19/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	2921	3	3	3	0.00
19/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	27	0	0	0	1,053.00
19/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	874	1	1	1	0.00
19/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	1515	2	2	2	0.00
19/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	1553	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
19/07/2023	R248 On 02-November-23			Bond Future	12.36	73.9296	73.9804	73.9296	217,008.00
19/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1272	1	1	1	207.00
19/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	745	1	1	1	0.00
19/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3146	3	3	3	207.00
19/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7330	7	7	7	0.00
19/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	720	1	1	1	0.00
19/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	733	1	1	1	0.00
19/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6110	6	6	6	0.00
19/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	753	1	1	1	207.00
19/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4650	5	5	5	0.00
19/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2352	2	2	2	0.00
19/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6216	6	6	6	0.00
19/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6163	6	6	6	0.00
19/07/2023	R248 On 01-February-24			Bond Future	12.46	75.6076	75.6593	75.6076	0.00
19/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2812	3	3	3	0.00
19/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2758	3	3	3	0.00
19/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2785	3	3	3	0.00
19/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4610	5	5	5	0.00
19/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4642	5	5	5	0.00
19/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4577	5	5	5	0.00
19/07/2023	R248 On 02-May-24			Bond Future	12.56	72.8709	72.9241	72.8709	0.00
19/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1817	2	2	2	0.00
19/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1785	2	2	2	0.00
19/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1801	2	2	2	0.00
19/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8382	8	8	8	0.00
19/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8481	9	8	9	0.00
19/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8432	8	8	8	0.00
19/07/2023	R248 On 01-August-24			Bond Future	12.66	74.5283	74.5831	74.5283	13,000.00
19/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3884	4	4	4	0.00
19/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3831	4	4	4	0.00
19/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3857	4	4	4	0.00
19/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5855	6	6	6	0.00
19/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5887	6	6	6	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
19/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5823	6	6	6	0.00

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