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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	2025 On 03-August-23			Bond Future	169.49	169.3923	169.4932	169.3923	1,376.00
17/07/2023	2025 On 02-November-23			Bond Future	173.27	173.1662	173.2689	173.1662	4,839.00
17/07/2023	2025 On 01-February-24			Bond Future	175.45	175.3447	175.4498	175.3447	0.00
17/07/2023	2025 On 02-May-24			Bond Future	179.47	179.3598	179.4676	179.3598	0.00
17/07/2023	2025 On 01-August-24			Bond Future	181.75	181.6427	181.7549	181.6427	0.00
17/07/2023	2029 On 03-August-23			Bond Future	122.87	122.8660	122.8666	122.8660	1,897.00
17/07/2023	2029 On 02-November-23			Bond Future	124.27	124.2719	124.2721	124.2719	1,197.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	2029 On 01-February-24			Bond Future	127.12	127.1218	127.1219	127.1218	0.00
17/07/2023	2029 On 02-May-24			Bond Future	128.67	128.6660	128.6668	128.6660	0.00
17/07/2023	2029 On 01-August-24			Bond Future	131.62	131.6225	131.6236	131.6225	0.00
17/07/2023	2030 On 03-August-23			Bond Future	10.45	88.6714	10.4488	88.6714	54,444.00
17/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	3829	4	3829	4	0.00
17/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8608	8	8608	8	0.00
17/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	564	1	564	1	1,012.00
17/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1224	1	1224	1	350.00
17/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3750	4	3750	4	0.00
17/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9728	10	9728	10	0.00
17/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	3789	4	3789	4	0.00
17/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	29	0	29	0	0.00
17/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
17/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	32	0	32	0	0.00
17/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	367	0	367	0	0.00
17/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
17/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	773	1	773	1	0.00
17/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	30	0	30	0	0.00
17/07/2023	2030 On 02-November-23			Bond Future	10.52	90.6251	10.5228	90.6251	73,196.00
17/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7127	7	7127	7	0.00
17/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3356	3	3356	3	500.00
17/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4752	5	4752	5	0.00
17/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2527	2	2527	2	0.00
17/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	761	1	761	1	500.00
17/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2036	2	2036	2	500.00
17/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4302	4	4302	4	0.00
17/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2475	2	2475	2	0.00
17/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2501	2	2501	2	0.00
17/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	996	1	996	1	800.00
17/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1544	1	1544	1	500.00
17/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	452	0	452	0	800.00
17/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4532	5	4532	5	0.00
17/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2906	3	2906	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
17/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1315	1	1315	1	0.00
17/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1331	1	1331	1	0.00
17/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	624	1	624	1	500.00
17/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	214	0	214	0	500.00
17/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1633	2	1633	2	0.00
17/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3445	4	3445	4	0.00
17/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1300	1	1300	1	0.00
17/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2099	2	2099	2	0.00
17/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	524	1	524	1	800.00
17/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	913	1	913	1	0.00
17/07/2023	2030 On 01-February-24			Bond Future	10.59	88.6761	10.5901	88.6761	0.00
17/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5808	6	5808	6	0.00
17/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6547	6	6547	6	0.00
17/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5475	5	5475	5	0.00
17/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4203	4	4203	4	0.00
17/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4314	4	4314	4	0.00
17/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4342	4	4342	4	0.00
17/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2003	2	2003	2	500.00
17/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1446	1	1446	1	400.00
17/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	820	1	820	1	400.00
17/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1190	1	1190	1	500.00
17/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4370	4	4370	4	0.00
17/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5777	6	5777	6	0.00
17/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1590	2	1590	2	200.00
17/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3377	3	3377	3	0.00
17/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1243	1	1243	1	1,360.00
17/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1340	1	1340	1	500.00
17/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3762	4	3762	4	0.00
17/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	5060	5	5060	5	0.00
17/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4073	4	4073	4	0.00
17/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3958	4	3958	4	0.00
17/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3347	3	3347	3	0.00
17/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	869	1	869	1	500.00

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17/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1291	1	1291	1	0.00
17/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	862	1	862	1	500.00
17/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	707	1	707	1	400.00
17/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3577	4	3577	4	0.00
17/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2815	3	2815	3	0.00
17/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1741	2	1741	2	700.00
17/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1301	1	1301	1	0.00
17/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1312	1	1312	1	0.00
17/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1356	1	1356	1	1,360.00
17/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	944	1	944	1	200.00
17/07/2023	2030 On 02-May-24			Bond Future	10.67	90.6858	10.6688	90.6858	0.00
17/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9542	9	9542	9	0.00
17/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3834	4	3834	4	500.00
17/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6027	6	6027	6	0.00
17/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1829	2	1829	2	1,000.00
17/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1343	1	1343	1	0.00
17/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7306	7	7306	7	0.00
17/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2692	3	2692	3	500.00
17/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3126	3	3126	3	1,080.00
17/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1317	1	1317	1	0.00
17/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1133	1	1133	1	1,000.00
17/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1330	1	1330	1	0.00
17/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4725	5	4725	5	0.00
17/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5187	5	5187	5	0.00
17/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4753	5	4753	5	0.00
17/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2537	3	2537	3	0.00
17/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2883	3	2883	3	0.00
17/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	921	1	921	1	1,080.00
17/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2092	2	2092	2	0.00
17/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4697	5	4697	5	0.00
17/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3845	4	3845	4	0.00
17/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1227	1	1227	1	1,000.00
17/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	472	1	472	1	500.00

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17/07/2023	2030 On 01-August-24			Bond Future	10.75	88.7430	10.7539	88.7430	0.00
17/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2284	2	2284	2	0.00
17/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2248	2	2248	2	0.00
17/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2266	2	2266	2	0.00
17/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3691	4	3691	4	0.00
17/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3712	4	3712	4	0.00
17/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3670	4	3670	4	0.00
17/07/2023	2032 On 03-August-23			Bond Future	11.10	87.1395	11.1010	87.1395	79,302.00
17/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1977	2	1977	2	0.00
17/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4296	4	4296	4	5,000.00
17/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3249	3	3249	3	0.00
17/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3206	3	3206	3	0.00
17/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2172	2	2172	2	11,000.00
17/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
17/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	7,500.00
17/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4472	4	4472	4	3,000.00
17/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3292	3	3292	3	0.00
17/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2371	2	2371	2	0.00
17/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	3856	4	3856	4	5,000.00
17/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	64	0	64	0	0.00
17/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	212	0	212	0	7,500.00
17/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	101	0	101	0	0.00
17/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	39	0	39	0	3,000.00
17/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	4043	4	4043	4	0.00
17/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	7782	8	7782	8	0.00
17/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	249	0	249	0	11,000.00
17/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	108	0	108	0	0.00
17/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	104	0	104	0	0.00
17/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	45	0	45	0	0.00
17/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	292	0	292	0	7,500.00
17/07/2023	2032 On 02-November-23			Bond Future	11.19	84.8965	11.1937	84.8965	181,147.00
17/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3917	4	3917	4	0.00
17/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5584	5	5584	5	0.00

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17/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2285	2	2285	2	0.00
17/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1936	2	1936	2	500.00
17/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2260	2	2260	2	0.00
17/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2417	2	2417	2	0.00
17/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4317	4	4317	4	0.00
17/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2311	2	2311	2	0.00
17/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1151	1	1151	1	500.00
17/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	957	1	957	1	500.00
17/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3912	4	3912	4	0.00
17/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2435	3	2435	3	0.00
17/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2090	2	2090	2	0.00
17/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1025	1	1025	1	0.00
17/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2006	2	2006	2	500.00
17/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3508	4	3508	4	0.00
17/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2134	2	2134	2	0.00
17/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2112	2	2112	2	0.00
17/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	678	1	678	1	500.00
17/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1172	1	1172	1	500.00
17/07/2023	2032 On 01-February-24			Bond Future	11.28	86.8237	11.2798	86.8237	0.00
17/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7012	7	7012	7	0.00
17/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4497	4	4497	4	0.00
17/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1763	2	1763	2	1,200.00
17/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6602	6	6602	6	0.00
17/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7392	7	7392	7	0.00
17/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	753	1	753	1	1,200.00
17/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4437	4	4437	4	0.00
17/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4467	4	4467	4	0.00
17/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1801	2	1801	2	200.00
17/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2450	2	2450	2	500.00
17/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4197	4	4197	4	0.00
17/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1471	1	1471	1	500.00
17/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2033	2	2033	2	200.00
17/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3345	3	3345	3	0.00

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17/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1897	2	1897	2	0.00
17/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1912	2	1912	2	0.00
17/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6981	7	6981	7	0.00
17/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	947	1	947	1	500.00
17/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4243	4	4243	4	0.00
17/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1883	2	1883	2	0.00
17/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	4184	4	4184	4	0.00
17/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4783	5	4783	5	0.00
17/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1033	1	1033	1	1,200.00
17/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1135	1	1135	1	200.00
17/07/2023	2032 On 02-May-24			Bond Future	11.37	84.6287	11.3727	84.6287	0.00
17/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9365	9	9365	9	0.00
17/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2677	3	2677	3	500.00
17/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3282	3	3282	3	1,550.00
17/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1653	2	1653	2	0.00
17/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1717	2	1717	2	500.00
17/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1638	2	1638	2	0.00
17/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	7879	8	7879	8	0.00
17/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	8812	9	8812	9	0.00
17/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2198	2	2198	2	1,000.00
17/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1669	2	1669	2	0.00
17/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1816	2	1816	2	1,550.00
17/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1371	1	1371	1	1,000.00
17/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	6173	6	6173	6	0.00
17/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	5208	5	5208	5	0.00
17/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5496	6	5496	6	0.00
17/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4587	5	4587	5	0.00
17/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1049	1	1049	1	500.00
17/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5561	6	5561	6	0.00
17/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5399	6	5399	6	0.00
17/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5529	6	5529	6	0.00
17/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3386	3	3386	3	0.00
17/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3983	4	3983	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
17/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	922	1	922	1	1,550.00
17/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1256	1	1256	1	1,000.00
17/07/2023	2032 On 01-August-24			Bond Future	11.47	86.5532	11.4700	86.5532	0.00
17/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2665	3	2665	3	0.00
17/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2686	3	2686	3	0.00
17/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2707	3	2707	3	0.00
17/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	4152	4	4152	4	0.00
17/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	4177	4	4177	4	0.00
17/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	4201	4	4201	4	0.00
17/07/2023	2033 On 03-August-23			Bond Future	116.96	116.9550	116.9565	116.9550	7,134.00
17/07/2023	2033 On 02-November-23			Bond Future	118.14	118.1360	118.1373	118.1360	844.00
17/07/2023	2033 On 01-February-24			Bond Future	120.85	120.8452	120.8464	120.8452	0.00
17/07/2023	2033 On 02-May-24			Bond Future	122.15	122.1504	122.1522	122.1504	0.00
17/07/2023	2033 On 01-August-24			Bond Future	124.96	124.9574	124.9594	124.9574	0.00
17/07/2023	2037 On 03-August-23			Bond Future	12.10	76.3113	12.1048	76.3113	97,872.00
17/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
17/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1057	1	1057	1	0.00
17/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	1	0	1	0	1,800.00
17/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	999	1	999	1	0.00
17/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1028	1	1028	1	0.00
17/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	892	1	892	1	0.00
17/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	917	1	917	1	0.00
17/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	6313	7	6313	7	0.00
17/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	868	1	868	1	0.00
17/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10710	11	10710	11	0.00
17/07/2023	2037 On 02-November-23			Bond Future	12.21	77.9927	12.2118	77.9927	49,630.00
17/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1045	1	1045	1	0.00
17/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2025	2	2025	2	731.00
17/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1028	1	1028	1	0.00
17/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3484	3	3484	3	731.00
17/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	8626	8	8626	8	0.00
17/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1062	1	1062	1	0.00
17/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4661	5	4661	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
17/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4621	5	4621	5	0.00
17/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	443	0	443	0	731.00
17/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1875	2	1875	2	0.00
17/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3053	3	3053	3	0.00
17/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4582	5	4582	5	0.00
17/07/2023	2037 On 01-February-24			Bond Future	12.32	75.5067	12.3168	75.5067	0.00
17/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	8796	9	8796	9	0.00
17/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3324	3	3324	3	0.00
17/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3352	3	3352	3	0.00
17/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2734	3	2734	3	2,500.00
17/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5242	5	5242	5	0.00
17/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3380	3	3380	3	0.00
17/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3311	3	3311	3	0.00
17/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3932	4	3932	4	0.00
17/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2139	2	2139	2	2,500.00
17/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1023	1	1023	1	2,500.00
17/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3335	3	3335	3	0.00
17/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3359	3	3359	3	0.00
17/07/2023	2037 On 02-May-24			Bond Future	12.43	77.2176	12.4293	77.2176	0.00
17/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1771	2	1771	2	0.00
17/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1788	2	1788	2	0.00
17/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1805	2	1805	2	0.00
17/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	7169	7	7169	7	0.00
17/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	7129	7	7129	7	0.00
17/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	7090	7	7090	7	0.00
17/07/2023	2037 On 01-August-24			Bond Future	12.55	74.7177	12.5484	74.7177	0.00
17/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3308	3	3308	3	0.00
17/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3284	3	3284	3	0.00
17/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3261	3	3261	3	0.00
17/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5627	6	5627	6	0.00
17/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5598	6	5598	6	0.00
17/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5568	6	5568	6	0.00
17/07/2023	2038 On 03-August-23			Bond Future	126.00	126.1480	126.0026	126.1480	1,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	2038 On 02-November-23			Bond Future	128.81	128.9585	128.8096	128.9585	3,580.00
17/07/2023	2038 On 01-February-24			Bond Future	129.75	129.8991	129.7470	129.8991	0.00
17/07/2023	2038 On 02-May-24			Bond Future	132.72	132.8734	132.7178	132.8734	0.00
17/07/2023	2038 On 01-August-24			Bond Future	133.70	133.8577	133.7008	133.8577	0.00
17/07/2023	2040 On 03-August-23			Bond Future	12.38	76.5627	12.3807	76.5627	111,571.00
17/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	592	1	592	1	0.00
17/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	613	1	613	1	0.00
17/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	635	1	635	1	0.00
17/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1493	2	1493	2	0.00
17/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1565	2	1565	2	0.00
17/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1529	2	1529	2	0.00
17/07/2023	2040 On 02-November-23			Bond Future	12.49	78.2497	12.4919	78.2497	25,721.00
17/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1057	1	1057	1	128.00
17/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	748	1	748	1	0.00
17/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3041	3	3041	3	128.00
17/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	6843	7	6843	7	0.00
17/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	735	1	735	1	0.00
17/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	721	1	721	1	0.00
17/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	6071	6	6071	6	0.00
17/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5974	6	5974	6	0.00
17/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	861	1	861	1	128.00
17/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2444	3	2444	3	0.00
17/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5063	5	5063	5	0.00
17/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	6022	6	6022	6	0.00
17/07/2023	2040 On 01-February-24			Bond Future	12.60	75.5190	12.6016	75.5190	28.00
17/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2860	3	2860	3	0.00
17/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2834	3	2834	3	0.00
17/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2807	3	2807	3	0.00
17/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4317	4	4317	4	0.00
17/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4288	4	4288	4	0.00
17/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4258	4	4258	4	0.00
17/07/2023	2040 On 02-May-24			Bond Future	12.72	77.2302	12.7182	77.2302	0.00
17/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1723	2	1723	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
17/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1689	2	1689	2	0.00
17/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1706	2	1706	2	0.00
17/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	8026	8	8026	8	0.00
17/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	8114	8	8114	8	0.00
17/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	8070	8	8070	8	0.00
17/07/2023	2040 On 01-August-24			Bond Future	12.84	74.4801	12.8415	74.4801	0.00
17/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3290	3	3290	3	0.00
17/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3313	3	3313	3	0.00
17/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3337	3	3337	3	0.00
17/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6070	6	6070	6	0.00
17/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6102	6	6102	6	0.00
17/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6134	6	6134	6	0.00
17/07/2023	2044 On 03-August-23			Bond Future	12.43	72.9925	12.4348	72.9925	44,355.00
17/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	50	0	50	0	4,553.00
17/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1237	1	1237	1	0.00
17/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	428	0	428	0	0.00
17/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	204	0	204	0	0.00
17/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	412	0	412	0	0.00
17/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	396	0	396	0	0.00
17/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	2039	2	2039	2	0.00
17/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1997	2	1997	2	0.00
17/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2739	3	2739	3	4,754.00
17/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1954	2	1954	2	0.00
17/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	869	1	869	1	9,106.00
17/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	4110	4	4110	4	3,076.00
17/07/2023	2044 On 02-November-23			Bond Future	12.54	74.6009	12.5420	74.6009	49,899.00
17/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	603	1	603	1	0.00
17/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	615	1	615	1	0.00
17/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	627	1	627	1	0.00
17/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	6415	6	6415	6	0.00
17/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6466	7	6466	7	0.00
17/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6518	7	6518	7	0.00
17/07/2023	2044 On 01-February-24			Bond Future	12.65	71.9126	12.6477	71.9126	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
17/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2587	3	2587	3	0.00
17/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2613	3	2613	3	0.00
17/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2638	3	2638	3	0.00
17/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4651	5	4651	5	0.00
17/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4683	5	4683	5	0.00
17/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4715	5	4715	5	0.00
17/07/2023	2044 On 02-May-24			Bond Future	12.76	73.5420	12.7595	73.5420	0.00
17/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1719	2	1719	2	0.00
17/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1735	2	1735	2	0.00
17/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1750	2	1750	2	0.00
17/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	8087	8	8087	8	0.00
17/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8134	8	8134	8	0.00
17/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	8181	8	8181	8	0.00
17/07/2023	2044 On 01-August-24			Bond Future	12.88	70.8332	12.8775	70.8332	0.00
17/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3234	3	3234	3	0.00
17/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3187	3	3187	3	0.00
17/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3210	3	3210	3	0.00
17/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6461	7	6461	7	0.00
17/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6495	7	6495	7	0.00
17/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6427	6	6427	6	0.00
17/07/2023	2046 On 03-August-23			Bond Future	110.96	111.1276	110.9583	111.1276	12,491.00
17/07/2023	2046 On 02-November-23			Bond Future	111.34	111.5114	111.3378	111.5114	15,147.00
17/07/2023	2046 On 01-February-24			Bond Future	113.89	114.0688	113.8910	114.0688	0.00
17/07/2023	2046 On 02-May-24			Bond Future	114.35	114.5328	114.3521	114.5328	0.00
17/07/2023	2046 On 01-August-24			Bond Future	116.98	117.1639	116.9794	117.1639	0.00
17/07/2023	2050 On 03-August-23			Bond Future	110.55	111.6068	110.5530	111.6068	9,592.00
17/07/2023	2050 On 02-November-23			Bond Future	113.02	114.0934	113.0156	114.0934	12,943.00
17/07/2023	2050 On 01-February-24			Bond Future	113.36	114.4642	113.3616	114.4642	0.00
17/07/2023	2050 On 02-May-24			Bond Future	115.96	117.0851	115.9574	117.0851	0.00
17/07/2023	2050 On 01-August-24			Bond Future	116.32	117.4696	116.3182	117.4696	0.00
17/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	AL37 On 03-August-23			Index Future	884.47	882.6070	884.4650	882.6070	0.00
17/07/2023	AL37 On 02-November-23			Index Future	903.94	902.0520	903.9430	902.0520	0.00
17/07/2023	AL37 On 01-February-24			Index Future	924.46	922.5260	924.4570	922.5260	0.00
17/07/2023	AL37 On 02-May-24			Index Future	945.42	943.4450	945.4230	943.4450	0.00
17/07/2023	AL37 On 01-August-24			Index Future	966.96	964.9280	966.9560	964.9280	0.00
17/07/2023	AL7T On 03-August-23			Index Future	1010.37	1007.9780	1010.3680	1007.9780	0.00
17/07/2023	AL7T On 02-November-23			Index Future	1032.62	1030.1860	1032.6190	1030.1860	0.00
17/07/2023	AL7T On 01-February-24			Index Future	1056.05	1053.5680	1056.0520	1053.5680	0.00
17/07/2023	AL7T On 02-May-24			Index Future	1080.00	1077.4590	1080.0040	1077.4590	0.00
17/07/2023	AL7T On 01-August-24			Index Future	1104.60	1101.9930	1104.6010	1101.9930	0.00
17/07/2023	ALBI On 03-August-23			Index Future	881.05	879.2380	881.0450	879.2380	105.00
17/07/2023	ALBI On 02-November-23			Index Future	900.45	898.6090	900.4470	898.6090	18.00
17/07/2023	ALBI On 01-February-24			Index Future	920.88	919.0050	920.8810	919.0050	0.00
17/07/2023	ALBI On 02-May-24			Index Future	941.77	939.8440	941.7670	939.8440	0.00
17/07/2023	ALBI On 01-August-24			Index Future	963.22	961.2450	963.2160	961.2450	0.00
17/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	C253 On	31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C219 On	31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C303 On	14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C303 On	28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C431 On	31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2023	ES33 On	03-August-23			Bond Future	12.58	74.2045	12.5751	74.2045	350.00
17/07/2023	ES33 On	02-November-23			Bond Future	12.71	72.0592	12.7146	72.0592	0.00
17/07/2023	ES33 On	01-February-24			Bond Future	12.85	73.7119	12.8541	73.7119	0.00
17/07/2023	ES33 On	02-May-24			Bond Future	13.00	71.5990	12.9986	71.5990	0.00
17/07/2023	ES33 On	01-August-24			Bond Future	13.15	73.2425	13.1485	73.2425	0.00
17/07/2023	ES42 On	03-August-23			Bond Future	13.08	70.5549	13.0841	70.5549	4,000.00
17/07/2023	ES42 On	02-November-23			Bond Future	13.22	67.8633	13.2197	67.8633	0.00
17/07/2023	ES42 On	01-February-24			Bond Future	13.35	69.4200	13.3488	69.4200	0.00
17/07/2023	ES42 On	02-May-24			Bond Future	13.49	66.7462	13.4873	66.7462	0.00
17/07/2023	ES42 On	01-August-24			Bond Future	13.63	68.2772	13.6277	68.2772	0.00
17/07/2023	GOVI On	03-August-23			GOVI	868.51	866.7110	868.5100	866.7110	251.00
17/07/2023	GOVI On	03-August-23	837.23	Call	GOVI	312800	29	312800	29	0.00
17/07/2023	GOVI On	03-August-23	837.21	Call	GOVI	313000	30	313000	30	0.00
17/07/2023	GOVI On	03-August-23	837.22	Call	GOVI	312900	29	312900	29	0.00
17/07/2023	GOVI On	03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On	03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On	03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On	02-November-23			GOVI	887.64	885.8060	887.6370	885.8060	575.00
17/07/2023	GOVI On	02-November-23	885.80	Call	GOVI	18370	0	18370	0	0.00
17/07/2023	GOVI On	02-November-23	885.81	Call	GOVI	18270	0	18270	0	0.00
17/07/2023	GOVI On	02-November-23	885.82	Call	GOVI	18170	0	18170	0	0.00
17/07/2023	GOVI On	02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On	02-November-23	885.82	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 01-February-24			GOVI	907.78	905.9110	907.7800	905.9110	0.00
17/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	278000	26	278000	26	0.00
17/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	277900	26	277900	26	0.00
17/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	277800	26	277800	26	0.00
17/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 02-May-24			GOVI	928.37	926.4540	928.3690	926.4540	0.00
17/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	226010	25	226010	25	0.00
17/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	226110	25	226110	25	0.00
17/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	226210	25	226210	25	0.00
17/07/2023	GOVI On 01-August-24			GOVI	949.51	947.5490	949.5130	947.5490	0.00
17/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	61430	4	61430	4	0.00
17/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	61330	4	61330	4	0.00
17/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	61230	4	61230	4	0.00
17/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
17/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
17/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2023	IGOV On 03-August-23			Index Future	325.84	326.4110	325.8400	326.4110	498.00
17/07/2023	IGOV On 02-November-23			Index Future	333.10	333.6830	333.0960	333.6830	17.00
17/07/2023	IGOV On 01-February-24			Index Future	340.73	341.3360	340.7340	341.3360	0.00
17/07/2023	IGOV On 02-May-24			Index Future	348.54	349.1530	348.5390	349.1530	0.00
17/07/2023	IGOV On 01-August-24			Index Future	356.55	357.1780	356.5520	357.1780	0.00
17/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4900	8.5050	91.4900	0.00
17/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.62	91.4000	8.6200	91.4000	0.00
17/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.64	91.3950	8.6350	91.3950	0.00
17/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.65	91.3750	8.6500	91.3750	0.00
17/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.64	91.3700	8.6400	91.3700	0.00
17/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.65	91.3600	8.6450	91.3600	0.00
17/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.59	91.4000	8.5900	91.4000	0.00
17/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.41	91.5400	8.4100	91.5400	0.00
17/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.30	91.6600	8.3000	91.6600	0.00
17/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.19	91.7550	8.1850	91.7550	0.00
17/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.17	91.8150	8.1700	91.8150	0.00
17/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.18	91.7900	8.1750	91.7900	0.00
17/07/2023	R035 On 03-August-23			Bond Future	11.76	85.6661	11.7583	85.6661	30,806.00
17/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	913	1	913	1	0.00
17/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1666	2	1666	2	0.00
17/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1704	2	1704	2	0.00
17/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1742	2	1742	2	0.00
17/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	3951	4	3951	4	5,000.00
17/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	446	1	446	1	0.00
17/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	461	1	461	1	0.00
17/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	66	0	66	0	0.00
17/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	477	1	477	1	0.00
17/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	958	1	958	1	4,870.00
17/07/2023	R035 On 02-November-23			Bond Future	11.87	83.0431	11.8660	83.0431	146,658.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1406	1	1406	1	0.00
17/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2140	2	2140	2	731.00
17/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3656	4	3656	4	731.00
17/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	324	0	324	0	400.00
17/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	5892	6	5892	6	0.00
17/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	8879	9	8879	9	0.00
17/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	854	1	854	1	400.00
17/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1365	1	1365	1	0.00
17/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1385	1	1385	1	0.00
17/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3810	4	3810	4	0.00
17/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3845	4	3845	4	0.00
17/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	385	0	385	0	731.00
17/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	882	1	882	1	400.00
17/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	7358	8	7358	8	0.00
17/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1698	2	1698	2	0.00
17/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4967	5	4967	5	0.00
17/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2815	3	2815	3	0.00
17/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3775	4	3775	4	0.00
17/07/2023	R035 On 01-February-24			Bond Future	11.97	84.9281	11.9723	84.9281	0.00
17/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3943	4	3943	4	0.00
17/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1356	1	1356	1	400.00
17/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3882	4	3882	4	0.00
17/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8345	8	8345	8	0.00
17/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3913	4	3913	4	0.00
17/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	733	1	733	1	400.00
17/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	8256	8	8256	8	0.00
17/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2786	3	2786	3	0.00
17/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5988	6	5988	6	0.00
17/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2807	3	2807	3	0.00
17/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1065	1	1065	1	400.00
17/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2765	3	2765	3	0.00
17/07/2023	R035 On 02-May-24			Bond Future	12.08	82.3389	12.0756	82.3389	0.00
17/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1924	2	1924	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
17/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1906	2	1906	2	0.00
17/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1888	2	1888	2	0.00
17/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6621	7	6621	7	0.00
17/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6583	7	6583	7	0.00
17/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6546	7	6546	7	0.00
17/07/2023	R035 On 01-August-24			Bond Future	12.18	84.2116	12.1817	84.2116	0.00
17/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3264	3	3264	3	0.00
17/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3288	3	3288	3	0.00
17/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3312	3	3312	3	0.00
17/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	5273	5	5273	5	0.00
17/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	5245	5	5245	5	0.00
17/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	5217	5	5217	5	0.00
17/07/2023	R053 On 03-August-23			Bond Future	12.41	97.7941	12.4091	97.7941	0.00
17/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	2709	3	2709	3	0.00
17/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	2761	3	2761	3	0.00
17/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	2814	3	2814	3	0.00
17/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	567	1	567	1	0.00
17/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	585	1	585	1	0.00
17/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	604	1	604	1	0.00
17/07/2023	R053 On 02-November-23			Bond Future	12.52	94.0829	12.5182	94.0829	1,349.00
17/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	4859	5	4859	5	0.00
17/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	4771	5	4771	5	0.00
17/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	4815	5	4815	5	0.00
17/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2668	3	2668	3	0.00
17/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2694	3	2694	3	0.00
17/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2643	3	2643	3	0.00
17/07/2023	R053 On 01-February-24			Bond Future	12.62	96.2187	12.6221	96.2187	0.00
17/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6108	6	6108	6	0.00
17/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6025	6	6025	6	0.00
17/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6066	6	6066	6	0.00
17/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3884	4	3884	4	0.00
17/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3938	4	3938	4	0.00
17/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3911	4	3911	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
17/07/2023	R053 On 02-May-24			Bond Future	12.73	92.5332	12.7313	92.5332	0.00
17/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	6919	7	6919	7	0.00
17/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	6959	7	6959	7	0.00
17/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7000	7	7000	7	0.00
17/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4929	5	4929	5	0.00
17/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4901	5	4901	5	0.00
17/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4874	5	4874	5	0.00
17/07/2023	R053 On 01-August-24			Bond Future	12.84	94.6367	12.8433	94.6367	0.00
17/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7468	7	7468	7	0.00
17/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7429	7	7429	7	0.00
17/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7390	7	7390	7	0.00
17/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5445	6	5445	6	0.00
17/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5417	6	5417	6	0.00
17/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5390	5	5390	5	0.00
17/07/2023	R186 On 03-August-23			Bond Future	9.15	104.9760	9.1479	104.9760	28,029.00
17/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1722	2	1722	2	0.00
17/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1776	2	1776	2	0.00
17/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1749	2	1749	2	0.00
17/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	41	0	41	0	0.00
17/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	43	0	43	0	0.00
17/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	39	0	39	0	0.00
17/07/2023	R186 On 02-November-23			Bond Future	9.17	107.2888	9.1657	107.2888	98,202.00
17/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3515	3	3515	3	0.00
17/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1373	1	1373	1	0.00
17/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1357	1	1357	1	0.00
17/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1006	1	1006	1	1,715.00
17/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1390	1	1390	1	0.00
17/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	755	1	755	1	0.00
17/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	776	1	776	1	0.00
17/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	765	1	765	1	0.00
17/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	170	0	170	0	1,715.00
17/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1049	1	1049	1	0.00
17/07/2023	R186 On 01-February-24			Bond Future	9.16	104.4127	9.1590	104.4127	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
17/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1859	2	1859	2	0.00
17/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1843	2	1843	2	0.00
17/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1826	2	1826	2	0.00
17/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	951	1	951	1	0.00
17/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	968	1	968	1	0.00
17/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	959	1	959	1	0.00
17/07/2023	R186 On 02-May-24			Bond Future	9.15	106.7793	9.1522	106.7793	0.00
17/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	386	0	386	0	0.00
17/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2309	2	2309	2	2,030.00
17/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	381	0	381	0	0.00
17/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3477	3	3477	3	0.00
17/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	391	0	391	0	0.00
17/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3100	3	3100	3	0.00
17/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	973	1	973	1	0.00
17/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	617	1	617	1	2,030.00
17/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3138	3	3138	3	0.00
17/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3119	3	3119	3	0.00
17/07/2023	R186 On 01-August-24			Bond Future	9.14	103.8973	9.1404	103.8973	0.00
17/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1006	1	1006	1	0.00
17/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	987	1	987	1	0.00
17/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	997	1	997	1	0.00
17/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1951	2	1951	2	0.00
17/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1974	2	1974	2	0.00
17/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1963	2	1963	2	0.00
17/07/2023	R197 On 03-August-23			Bond Future	334.73	334.7327	334.7315	334.7327	44.00
17/07/2023	R197 On 02-November-23			Bond Future	342.19	342.1901	342.1879	342.1901	0.00
17/07/2023	R202 On 03-August-23			Bond Future	249.29	249.2831	249.2868	249.2831	5,323.00
17/07/2023	R202 On 02-November-23			Bond Future	254.84	254.8367	254.8398	254.8367	4,746.00
17/07/2023	R202 On 01-February-24			Bond Future	255.72	255.7167	255.7192	255.7167	0.00
17/07/2023	R202 On 02-May-24			Bond Future	261.57	261.5719	261.5749	261.5719	0.00
17/07/2023	R202 On 01-August-24			Bond Future	262.49	262.4832	262.4910	262.4832	0.00
17/07/2023	R209 On 03-August-23			Bond Future	11.82	65.9533	11.8163	65.9533	10,068.00
17/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	1	0	1	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1186	1	1186	1	0.00
17/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	71	0	71	0	7,000.00
17/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
17/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	1	0	1	0	1,800.00
17/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1338	1	1338	1	0.00
17/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1127	1	1127	1	0.00
17/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1156	1	1156	1	0.00
17/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	475	1	475	1	1,750.00
17/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2840	3	2840	3	0.00
17/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	555	1	555	1	0.00
17/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9497	10	9497	10	0.00
17/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	591	1	591	1	0.00
17/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	573	1	573	1	0.00
17/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	5356	6	5356	6	0.00
17/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5621	6	5621	6	0.00
17/07/2023	R209 On 02-November-23			Bond Future	11.91	64.2527	11.9118	64.2527	19,948.00
17/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1020	1	1020	1	0.00
17/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1004	1	1004	1	0.00
17/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	988	1	988	1	0.00
17/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3794	4	3794	4	0.00
17/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3761	4	3761	4	0.00
17/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3727	4	3727	4	0.00
17/07/2023	R209 On 01-February-24			Bond Future	12.00	65.7113	12.0018	65.7113	0.00
17/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3206	3	3206	3	0.00
17/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3180	3	3180	3	0.00
17/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3232	3	3232	3	0.00
17/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2598	3	2598	3	0.00
17/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2618	3	2618	3	0.00
17/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2637	3	2637	3	0.00
17/07/2023	R209 On 02-May-24			Bond Future	12.10	64.0469	12.0970	64.0469	0.00
17/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1641	2	1641	2	0.00
17/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1625	2	1625	2	0.00
17/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1610	2	1610	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
17/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6035	6	6035	6	0.00
17/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6001	6	6001	6	0.00
17/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5966	6	5966	6	0.00
17/07/2023	R209 On 01-August-24			Bond Future	12.20	65.5034	12.1950	65.5034	0.00
17/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2947	3	2947	3	0.00
17/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2925	3	2925	3	0.00
17/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2968	3	2968	3	0.00
17/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4777	5	4777	5	0.00
17/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4803	5	4803	5	0.00
17/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4829	5	4829	5	0.00
17/07/2023	R210 On 03-August-23			Bond Future	225.24	225.3370	225.2401	225.3370	360.00
17/07/2023	R210 On 02-November-23			Bond Future	227.09	227.1857	227.0859	227.1857	70.00
17/07/2023	R210 On 01-February-24			Bond Future	232.29	232.3959	232.2936	232.3959	0.00
17/07/2023	R210 On 02-May-24			Bond Future	234.36	234.4616	234.3587	234.4616	0.00
17/07/2023	R210 On 01-August-24			Bond Future	239.74	239.8486	239.7438	239.8486	0.00
17/07/2023	R213 On 03-August-23			Bond Future	10.86	83.3252	10.8595	83.3252	17,789.00
17/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3297	3	3297	3	0.00
17/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3337	3	3337	3	0.00
17/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3376	3	3376	3	0.00
17/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	67	0	67	0	0.00
17/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	64	0	64	0	0.00
17/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	69	0	69	0	0.00
17/07/2023	R213 On 02-November-23			Bond Future	10.95	81.6035	10.9492	81.6035	12,270.00
17/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3186	3	3186	3	731.00
17/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7356	7	7356	7	0.00
17/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2320	2	2320	2	0.00
17/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2295	2	2295	2	0.00
17/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2345	2	2345	2	0.00
17/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1892	2	1892	2	731.00
17/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1932	2	1932	2	0.00
17/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1571	2	1571	2	0.00
17/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1606	2	1606	2	0.00
17/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1588	2	1588	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
17/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	238	0	238	0	731.00
17/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1105	1	1105	1	0.00
17/07/2023	R213 On 01-February-24			Bond Future	11.04	83.4558	11.0358	83.4558	0.00
17/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4323	4	4323	4	0.00
17/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4266	4	4266	4	0.00
17/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4295	4	4295	4	0.00
17/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1523	2	1523	2	0.00
17/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1535	2	1535	2	0.00
17/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1511	2	1511	2	0.00
17/07/2023	R213 On 02-May-24			Bond Future	11.12	81.7872	11.1197	81.7872	0.00
17/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1445	1	1445	1	0.00
17/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1459	1	1459	1	0.00
17/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1473	1	1473	1	0.00
17/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4922	5	4922	5	0.00
17/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4951	5	4951	5	0.00
17/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4981	5	4981	5	0.00
17/07/2023	R213 On 01-August-24			Bond Future	11.21	83.6478	11.2061	83.6478	0.00
17/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2472	2	2472	2	0.00
17/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2434	2	2434	2	0.00
17/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2453	2	2453	2	0.00
17/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3809	4	3809	4	0.00
17/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3831	4	3831	4	0.00
17/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3787	4	3787	4	0.00
17/07/2023	R214 On 03-August-23			Bond Future	12.23	61.7432	12.2270	61.7432	13,468.00
17/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	706	1	706	1	0.00
17/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	663	1	663	1	0.00
17/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	684	1	684	1	0.00
17/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1053	1	1053	1	0.00
17/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1080	1	1080	1	0.00
17/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1027	1	1027	1	0.00
17/07/2023	R214 On 02-November-23			Bond Future	12.33	59.8002	12.3288	59.8002	11,333.00
17/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	611	1	611	1	0.00
17/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	634	1	634	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
17/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	622	1	622	1	0.00
17/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4949	5	4949	5	0.00
17/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4990	5	4990	5	0.00
17/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4908	5	4908	5	0.00
17/07/2023	R214 On 01-February-24			Bond Future	12.43	61.1576	12.4290	61.1576	0.00
17/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2332	2	2332	2	0.00
17/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2354	2	2354	2	0.00
17/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2377	2	2377	2	0.00
17/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3649	4	3649	4	0.00
17/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3675	4	3675	4	0.00
17/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3701	4	3701	4	0.00
17/07/2023	R214 On 02-May-24			Bond Future	12.53	59.2377	12.5258	59.2377	0.00
17/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1484	1	1484	1	0.00
17/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1458	1	1458	1	0.00
17/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1471	1	1471	1	0.00
17/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6655	7	6655	7	0.00
17/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6694	7	6694	7	0.00
17/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6615	7	6615	7	0.00
17/07/2023	R214 On 01-August-24			Bond Future	12.62	60.5849	12.6244	60.5849	0.00
17/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2890	3	2890	3	0.00
17/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2910	3	2910	3	0.00
17/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2931	3	2931	3	0.00
17/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5003	5	5003	5	0.00
17/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5031	5	5031	5	0.00
17/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5058	5	5058	5	0.00
17/07/2023	R248 On 03-August-23			Bond Future	12.38	75.9126	12.3783	75.9126	69,393.00
17/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	399	0	399	0	0.00
17/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	416	0	416	0	0.00
17/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	841	1	841	1	1,100.00
17/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	4546	4	4546	4	0.00
17/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	99	0	99	0	1,100.00
17/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	433	0	433	0	0.00
17/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	2010	2	2010	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
17/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3576	4	3576	4	0.00
17/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	70	0	70	0	1,100.00
17/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1295	1	1295	1	0.00
17/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	2053	2	2053	2	0.00
17/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	2097	2	2097	2	0.00
17/07/2023	R248 On 02-November-23			Bond Future	12.49	73.1382	12.4863	73.1382	203,981.00
17/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1078	1	1078	1	220.00
17/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	617	1	617	1	0.00
17/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2782	3	2782	3	220.00
17/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	6766	7	6766	7	0.00
17/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	596	1	596	1	0.00
17/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	607	1	607	1	0.00
17/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6699	7	6699	7	0.00
17/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	906	1	906	1	220.00
17/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	5172	5	5172	5	0.00
17/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2705	3	2705	3	0.00
17/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6808	7	6808	7	0.00
17/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6753	7	6753	7	0.00
17/07/2023	R248 On 01-February-24			Bond Future	12.59	74.7985	12.5931	74.7985	0.00
17/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2514	2	2514	2	0.00
17/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2464	2	2464	2	0.00
17/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2489	2	2489	2	0.00
17/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5046	5	5046	5	0.00
17/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5081	5	5081	5	0.00
17/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5012	5	5012	5	0.00
17/07/2023	R248 On 02-May-24			Bond Future	12.70	72.0432	12.6964	72.0432	13,000.00
17/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1616	2	1616	2	0.00
17/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1586	2	1586	2	0.00
17/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1601	2	1601	2	0.00
17/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8930	9	8930	9	0.00
17/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	9032	9	9032	9	0.00
17/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8981	9	8981	9	0.00
17/07/2023	R248 On 01-August-24			Bond Future	12.80	73.6815	12.8020	73.6815	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
17/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3547	4	3547	4	0.00
17/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3498	3	3498	3	0.00
17/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3522	3	3522	3	0.00
17/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6287	6	6287	6	0.00
17/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6320	6	6320	6	0.00
17/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6254	6	6254	6	0.00