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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
18/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	2025 On 03-August-23			Bond Future	169.29	169.4932	169.2929	169.4932	1,376.00
18/07/2023	2025 On 02-November-23			Bond Future	173.06	173.2689	173.0635	173.2689	5,206.00
18/07/2023	2025 On 01-February-24			Bond Future	175.24	175.4498	175.2401	175.4498	0.00
18/07/2023	2025 On 02-May-24			Bond Future	179.25	179.4676	179.2534	179.4676	0.00
18/07/2023	2025 On 01-August-24			Bond Future	181.54	181.7549	181.5374	181.7549	0.00
18/07/2023	2029 On 03-August-23			Bond Future	122.74	122.8666	122.7383	122.8666	1,897.00
18/07/2023	2029 On 02-November-23			Bond Future	124.14	124.2721	124.1406	124.2721	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
18/07/2023	2029 On 01-February-24			Bond Future	126.99	127.1219	126.9873	127.1219	0.00
18/07/2023	2029 On 02-May-24			Bond Future	128.53	128.6668	128.5299	128.6668	0.00
18/07/2023	2029 On 01-August-24			Bond Future	131.48	131.6236	131.4838	131.6236	0.00
18/07/2023	2030 On 03-August-23			Bond Future	10.33	88.8491	10.3261	88.8491	54,444.00
18/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4340	4	4340	4	0.00
18/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9136	9	9136	9	0.00
18/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	817	1	817	1	1,012.00
18/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1597	1	1597	1	350.00
18/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4260	4	4260	4	0.00
18/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10255	10	10255	10	0.00
18/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4300	4	4300	4	0.00
18/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	13	0	13	0	0.00
18/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
18/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	14	0	14	0	0.00
18/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	212	0	212	0	0.00
18/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
18/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	498	1	498	1	0.00
18/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	13	0	13	0	0.00
18/07/2023	2030 On 02-November-23			Bond Future	10.39	90.8064	10.3938	90.8064	73,818.00
18/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7621	7	7621	7	0.00
18/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3739	3	3739	3	500.00
18/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5193	5	5193	5	0.00
18/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2862	3	2862	3	0.00
18/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	918	1	918	1	500.00
18/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2334	2	2334	2	500.00
18/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4727	4	4727	4	0.00
18/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2807	2	2807	2	0.00
18/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2834	3	2834	3	0.00
18/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1186	1	1186	1	800.00
18/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1797	2	1797	2	500.00
18/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	557	0	557	0	800.00
18/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4098	5	4098	5	0.00
18/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2557	3	2557	3	0.00

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18/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1109	1	1109	1	0.00
18/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1123	1	1123	1	0.00
18/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	510	1	510	1	500.00
18/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	168	0	168	0	500.00
18/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1392	2	1392	2	0.00
18/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3063	3	3063	3	0.00
18/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1096	1	1096	1	0.00
18/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1813	2	1813	2	0.00
18/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	425	1	425	1	800.00
18/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	757	1	757	1	0.00
18/07/2023	2030 On 01-February-24			Bond Future	10.45	88.8614	10.4540	88.8614	0.00
18/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6242	6	6242	6	0.00
18/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7000	7	7000	7	0.00
18/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5900	5	5900	5	0.00
18/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4584	4	4584	4	0.00
18/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4699	4	4699	4	0.00
18/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4728	4	4728	4	0.00
18/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2260	2	2260	2	500.00
18/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1655	1	1655	1	400.00
18/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	960	1	960	1	400.00
18/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1373	1	1373	1	500.00
18/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4757	4	4757	4	0.00
18/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6211	6	6211	6	0.00
18/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1812	2	1812	2	200.00
18/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3720	3	3720	3	0.00
18/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1432	1	1432	1	1,360.00
18/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1539	1	1539	1	500.00
18/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3410	4	3410	4	0.00
18/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4648	5	4648	5	0.00
18/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3704	4	3704	4	0.00
18/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3595	4	3595	4	0.00
18/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3019	3	3019	3	0.00
18/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	752	1	752	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1127	1	1127	1	0.00
18/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	746	1	746	1	500.00
18/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	608	1	608	1	400.00
18/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3235	4	3235	4	0.00
18/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2521	3	2521	3	0.00
18/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1534	2	1534	2	700.00
18/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1137	1	1137	1	0.00
18/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1146	1	1146	1	0.00
18/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1185	1	1185	1	1,360.00
18/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	818	1	818	1	200.00
18/07/2023	2030 On 02-May-24			Bond Future	10.53	90.8754	10.5251	90.8754	0.00
18/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10043	10	10043	10	0.00
18/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4182	4	4182	4	500.00
18/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6451	6	6451	6	0.00
18/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1529	1	1529	1	0.00
18/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2058	2	2058	2	1,000.00
18/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7761	7	7761	7	0.00
18/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2981	3	2981	3	500.00
18/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3439	3	3439	3	1,080.00
18/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1501	1	1501	1	0.00
18/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1298	1	1298	1	1,000.00
18/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1515	1	1515	1	0.00
18/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4347	5	4347	5	0.00
18/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4788	5	4788	5	0.00
18/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4373	5	4373	5	0.00
18/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2287	3	2287	3	0.00
18/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2608	3	2608	3	0.00
18/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	812	1	812	1	1,080.00
18/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1876	2	1876	2	0.00
18/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3510	4	3510	4	0.00
18/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4320	5	4320	5	0.00
18/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1088	1	1088	1	1,000.00
18/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	409	0	409	0	500.00

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18/07/2023	2030 On 01-August-24			Bond Future	10.60	88.9372	10.6017	88.9372	0.00
18/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2544	2	2544	2	0.00
18/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2506	2	2506	2	0.00
18/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2524	2	2524	2	0.00
18/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3373	4	3373	4	0.00
18/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3392	4	3392	4	0.00
18/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3353	4	3353	4	0.00
18/07/2023	2032 On 03-August-23			Bond Future	10.96	87.3176	10.9587	87.3176	76,883.00
18/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2536	2	2536	2	0.00
18/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4970	4	4970	4	5,000.00
18/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3892	3	3892	3	0.00
18/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2749	2	2749	2	11,000.00
18/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3847	3	3847	3	0.00
18/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
18/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	5	0	5	0	7,500.00
18/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5150	4	5150	4	3,000.00
18/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3937	3	3937	3	0.00
18/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2965	2	2965	2	0.00
18/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4520	4	4520	4	5,000.00
18/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	27	0	27	0	0.00
18/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	105	0	105	0	7,500.00
18/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	45	0	45	0	0.00
18/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	16	0	16	0	3,000.00
18/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3346	4	3346	4	0.00
18/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	7082	8	7082	8	0.00
18/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	49	0	49	0	0.00
18/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	126	0	126	0	11,000.00
18/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	47	0	47	0	0.00
18/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	19	0	19	0	0.00
18/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	151	0	151	0	7,500.00
18/07/2023	2032 On 02-November-23			Bond Future	11.05	85.0783	11.0451	85.0783	184,338.00
18/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4421	4	4421	4	0.00
18/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6165	6	6165	6	0.00

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18/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2669	2	2669	2	0.00
18/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2285	2	2285	2	500.00
18/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2641	2	2641	2	0.00
18/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2813	2	2813	2	0.00
18/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4843	4	4843	4	0.00
18/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2698	2	2698	2	0.00
18/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1403	1	1403	1	500.00
18/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1179	1	1179	1	500.00
18/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3419	4	3419	4	0.00
18/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2069	2	2069	2	0.00
18/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1762	2	1762	2	0.00
18/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	835	1	835	1	0.00
18/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1687	2	1687	2	500.00
18/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3045	4	3045	4	0.00
18/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1800	2	1800	2	0.00
18/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1781	2	1781	2	0.00
18/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	544	1	544	1	500.00
18/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	960	1	960	1	500.00
18/07/2023	2032 On 01-February-24			Bond Future	11.12	87.0095	11.1244	87.0095	0.00
18/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7593	7	7593	7	0.00
18/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4980	4	4980	4	0.00
18/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2048	2	2048	2	1,200.00
18/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7170	7	7170	7	0.00
18/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7983	7	7983	7	0.00
18/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	907	1	907	1	1,200.00
18/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4916	4	4916	4	0.00
18/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4948	4	4948	4	0.00
18/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2089	2	2089	2	200.00
18/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2799	2	2799	2	500.00
18/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4664	4	4664	4	0.00
18/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1723	1	1723	1	500.00
18/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1768	2	1768	2	200.00
18/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2962	3	2962	3	0.00

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18/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1647	2	1647	2	0.00
18/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1660	2	1660	2	0.00
18/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6404	7	6404	7	0.00
18/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	807	1	807	1	500.00
18/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3796	4	3796	4	0.00
18/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1634	2	1634	2	0.00
18/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3741	4	3741	4	0.00
18/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4303	5	4303	5	0.00
18/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	881	1	881	1	1,200.00
18/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	971	1	971	1	200.00
18/07/2023	2032 On 02-May-24			Bond Future	11.21	84.8188	11.2101	84.8188	0.00
18/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9991	9	9991	9	0.00
18/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3026	3	3026	3	500.00
18/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1910	2	1910	2	0.00
18/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3675	3	3675	3	1,550.00
18/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1981	2	1981	2	500.00
18/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1893	2	1893	2	0.00
18/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8468	8	8468	8	0.00
18/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9424	9	9424	9	0.00
18/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2508	2	2508	2	1,000.00
18/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1928	2	1928	2	0.00
18/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2090	2	2090	2	1,550.00
18/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1596	1	1596	1	1,000.00
18/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5651	6	5651	6	0.00
18/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4734	5	4734	5	0.00
18/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5006	5	5006	5	0.00
18/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4148	5	4148	5	0.00
18/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	913	1	913	1	500.00
18/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5068	6	5068	6	0.00
18/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4914	5	4914	5	0.00
18/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3031	3	3031	3	0.00
18/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5037	6	5037	6	0.00
18/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3584	4	3584	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
18/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	799	1	799	1	1,550.00
18/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1096	1	1096	1	1,000.00
18/07/2023	2032 On 01-August-24			Bond Future	11.30	86.7478	11.2997	86.7478	0.00
18/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3016	3	3016	3	0.00
18/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3039	3	3039	3	0.00
18/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3062	3	3062	3	0.00
18/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3742	4	3742	4	0.00
18/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3765	4	3765	4	0.00
18/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3788	4	3788	4	0.00
18/07/2023	2033 On 03-August-23			Bond Future	116.96	116.9565	116.9581	116.9565	7,134.00
18/07/2023	2033 On 02-November-23			Bond Future	118.14	118.1373	118.1385	118.1373	1,672.00
18/07/2023	2033 On 01-February-24			Bond Future	120.85	120.8464	120.8475	120.8464	0.00
18/07/2023	2033 On 02-May-24			Bond Future	122.15	122.1522	122.1541	122.1522	0.00
18/07/2023	2033 On 01-August-24			Bond Future	124.96	124.9594	124.9615	124.9594	0.00
18/07/2023	2037 On 03-August-23			Bond Future	11.99	76.5086	11.9919	76.5086	95,958.00
18/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
18/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1389	1	1389	1	0.00
18/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	3	0	3	0	1,730.00
18/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1320	1	1320	1	0.00
18/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1354	1	1354	1	0.00
18/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	607	1	607	1	0.00
18/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	627	1	627	1	0.00
18/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5702	6	5702	6	0.00
18/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	588	1	588	1	0.00
18/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10098	11	10098	11	0.00
18/07/2023	2037 On 02-November-23			Bond Future	12.09	78.1941	12.0947	78.1941	49,440.00
18/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1228	1	1228	1	0.00
18/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2307	2	2307	2	731.00
18/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1209	1	1209	1	0.00
18/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3868	3	3868	3	731.00
18/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9178	9	9178	9	0.00
18/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1247	1	1247	1	0.00
18/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4217	5	4217	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
18/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4180	5	4180	5	0.00
18/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	370	0	370	0	731.00
18/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1634	2	1634	2	0.00
18/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2710	3	2710	3	0.00
18/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4142	5	4142	5	0.00
18/07/2023	2037 On 01-February-24			Bond Future	12.20	75.7125	12.1951	75.7125	1,714.00
18/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9318	9	9318	9	0.00
18/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3657	3	3657	3	0.00
18/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3032	3	3032	3	2,500.00
18/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3687	3	3687	3	0.00
18/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5665	5	5665	5	0.00
18/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3717	3	3717	3	0.00
18/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3009	3	3009	3	0.00
18/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3591	4	3591	4	0.00
18/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1922	2	1922	2	2,500.00
18/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	906	1	906	1	2,500.00
18/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3032	3	3032	3	0.00
18/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3054	3	3054	3	0.00
18/07/2023	2037 On 02-May-24			Bond Future	12.30	77.4282	12.3028	77.4282	0.00
18/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1976	2	1976	2	0.00
18/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1995	2	1995	2	0.00
18/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2013	2	2013	2	0.00
18/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6720	7	6720	7	0.00
18/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6682	7	6682	7	0.00
18/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6644	7	6644	7	0.00
18/07/2023	2037 On 01-August-24			Bond Future	12.42	74.9333	12.4167	74.9333	0.00
18/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3609	3	3609	3	0.00
18/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3584	3	3584	3	0.00
18/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3560	3	3560	3	0.00
18/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5257	6	5257	6	0.00
18/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5229	6	5229	6	0.00
18/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5200	6	5200	6	0.00
18/07/2023	2038 On 03-August-23			Bond Future	126.15	126.0026	126.1533	126.0026	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
18/07/2023	2038 On 02-November-23			Bond Future	128.96	128.8096	128.9631	128.8096	3,580.00
18/07/2023	2038 On 01-February-24			Bond Future	129.90	129.7470	129.9045	129.7470	0.00
18/07/2023	2038 On 02-May-24			Bond Future	132.88	132.7178	132.8794	132.7178	0.00
18/07/2023	2038 On 01-August-24			Bond Future	133.87	133.7008	133.8676	133.7008	0.00
18/07/2023	2040 On 03-August-23			Bond Future	12.27	76.6560	12.2727	76.6560	105,702.00
18/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	809	1	809	1	0.00
18/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	836	1	836	1	0.00
18/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	863	1	863	1	0.00
18/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1107	1	1107	1	0.00
18/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1138	2	1138	2	0.00
18/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1169	2	1169	2	0.00
18/07/2023	2040 On 02-November-23			Bond Future	12.38	78.3448	12.3799	78.3448	31,003.00
18/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1233	1	1233	1	128.00
18/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	886	1	886	1	0.00
18/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3386	3	3386	3	128.00
18/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7346	7	7346	7	0.00
18/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	870	1	870	1	0.00
18/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	855	1	855	1	0.00
18/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5578	6	5578	6	0.00
18/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5485	6	5485	6	0.00
18/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	737	1	737	1	128.00
18/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2162	2	2162	2	0.00
18/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4613	5	4613	5	0.00
18/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5531	6	5531	6	0.00
18/07/2023	2040 On 01-February-24			Bond Future	12.49	75.6163	12.4854	75.6163	5,778.00
18/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3155	3	3155	3	0.00
18/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3127	3	3127	3	0.00
18/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3099	3	3099	3	0.00
18/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3969	4	3969	4	0.00
18/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3940	4	3940	4	0.00
18/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3912	4	3912	4	0.00
18/07/2023	2040 On 02-May-24			Bond Future	12.60	77.3298	12.5974	77.3298	0.00
18/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1917	2	1917	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
18/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1880	2	1880	2	0.00
18/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1898	2	1898	2	0.00
18/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7564	8	7564	8	0.00
18/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7650	8	7650	8	0.00
18/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7607	8	7607	8	0.00
18/07/2023	2040 On 01-August-24			Bond Future	12.72	74.5821	12.7158	74.5821	0.00
18/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3581	3	3581	3	0.00
18/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3606	3	3606	3	0.00
18/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3631	3	3631	3	0.00
18/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5693	6	5693	6	0.00
18/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5724	6	5724	6	0.00
18/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5755	6	5755	6	0.00
18/07/2023	2044 On 03-August-23			Bond Future	12.32	73.0574	12.3218	73.0574	35,996.00
18/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	83	0	83	0	4,553.00
18/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1601	1	1601	1	0.00
18/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	609	0	609	0	0.00
18/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	307	0	307	0	0.00
18/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	587	0	587	0	0.00
18/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	566	0	566	0	0.00
18/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	1565	2	1565	2	0.00
18/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1528	2	1528	2	0.00
18/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2197	3	2197	3	4,754.00
18/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1491	2	1491	2	0.00
18/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	589	1	589	1	9,106.00
18/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	3498	4	3498	4	3,076.00
18/07/2023	2044 On 02-November-23			Bond Future	12.42	74.6669	12.4250	74.6669	49,899.00
18/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	728	1	728	1	0.00
18/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	742	1	742	1	0.00
18/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	756	1	756	1	0.00
18/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5885	6	5885	6	0.00
18/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5934	6	5934	6	0.00
18/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5984	7	5984	7	0.00
18/07/2023	2044 On 01-February-24			Bond Future	12.53	71.9800	12.5262	71.9800	8,359.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2877	3	2877	3	0.00
18/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2905	3	2905	3	0.00
18/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2932	3	2932	3	0.00
18/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4271	5	4271	5	0.00
18/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4302	5	4302	5	0.00
18/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4332	5	4332	5	0.00
18/07/2023	2044 On 02-May-24			Bond Future	12.63	73.6111	12.6334	73.6111	0.00
18/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1922	2	1922	2	0.00
18/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1939	2	1939	2	0.00
18/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1956	2	1956	2	0.00
18/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7604	8	7604	8	0.00
18/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7650	8	7650	8	0.00
18/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7695	8	7695	8	0.00
18/07/2023	2044 On 01-August-24			Bond Future	12.75	70.9040	12.7464	70.9040	0.00
18/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3535	3	3535	3	0.00
18/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3485	3	3485	3	0.00
18/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3510	3	3510	3	0.00
18/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6056	6	6056	6	0.00
18/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6089	6	6089	6	0.00
18/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6023	6	6023	6	0.00
18/07/2023	2046 On 03-August-23			Bond Future	110.96	110.9583	110.9603	110.9583	10,131.00
18/07/2023	2046 On 02-November-23			Bond Future	111.34	111.3378	111.3396	111.3378	16,067.00
18/07/2023	2046 On 01-February-24			Bond Future	113.89	113.8910	113.8927	113.8910	0.00
18/07/2023	2046 On 02-May-24			Bond Future	114.36	114.3521	114.3552	114.3521	0.00
18/07/2023	2046 On 01-August-24			Bond Future	116.98	116.9794	116.9826	116.9794	0.00
18/07/2023	2050 On 03-August-23			Bond Future	110.75	110.5530	110.7458	110.5530	9,592.00
18/07/2023	2050 On 02-November-23			Bond Future	113.21	113.0156	113.2123	113.0156	12,943.00
18/07/2023	2050 On 01-February-24			Bond Future	113.56	113.3616	113.5634	113.3616	0.00
18/07/2023	2050 On 02-May-24			Bond Future	116.16	115.9574	116.1640	115.9574	0.00
18/07/2023	2050 On 01-August-24			Bond Future	116.53	116.3182	116.5312	116.3182	0.00
18/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	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
18/07/2023	AL37 On 03-August-23			Index Future	888.94	884.4650	888.9430	884.4650	0.00
18/07/2023	AL37 On 02-November-23			Index Future	908.52	903.9430	908.5170	903.9430	0.00
18/07/2023	AL37 On 01-February-24			Index Future	929.13	924.4570	929.1330	924.4570	0.00
18/07/2023	AL37 On 02-May-24			Index Future	950.21	945.4230	950.2070	945.4230	0.00
18/07/2023	AL37 On 01-August-24			Index Future	971.85	966.9560	971.8500	966.9560	0.00
18/07/2023	AL7T On 03-August-23			Index Future	1018.06	1010.3680	1018.0640	1010.3680	0.00
18/07/2023	AL7T On 02-November-23			Index Future	1040.48	1032.6190	1040.4810	1032.6190	0.00
18/07/2023	AL7T On 01-February-24			Index Future	1064.09	1056.0520	1064.0920	1056.0520	0.00
18/07/2023	AL7T On 02-May-24			Index Future	1088.23	1080.0040	1088.2270	1080.0040	0.00
18/07/2023	AL7T On 01-August-24			Index Future	1113.01	1104.6010	1113.0140	1104.6010	0.00
18/07/2023	ALBI On 03-August-23			Index Future	887.18	881.0450	887.1840	881.0450	105.00
18/07/2023	ALBI On 02-November-23			Index Future	906.72	900.4470	906.7190	900.4470	18.00
18/07/2023	ALBI On 01-February-24			Index Future	927.29	920.8810	927.2940	920.8810	0.00
18/07/2023	ALBI On 02-May-24			Index Future	948.33	941.7670	948.3270	941.7670	0.00
18/07/2023	ALBI On 01-August-24			Index Future	969.93	963.2160	969.9270	963.2160	0.00
18/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	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
18/07/2023	C253 On	31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C219 On	31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C303 On	14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C303 On	28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C431 On	31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2023	ES33 On	03-August-23			Bond Future	12.46	74.3697	12.4575	74.3697	350.00
18/07/2023	ES33 On	02-November-23			Bond Future	12.59	72.2278	12.5921	72.2278	0.00
18/07/2023	ES33 On	01-February-24			Bond Future	12.73	73.8843	12.7263	73.8843	0.00
18/07/2023	ES33 On	02-May-24			Bond Future	12.87	71.7755	12.8652	71.7755	0.00
18/07/2023	ES33 On	01-August-24			Bond Future	13.01	73.4232	13.0091	73.4232	0.00
18/07/2023	ES42 On	03-August-23			Bond Future	12.97	70.6395	12.9667	70.6395	4,000.00
18/07/2023	ES42 On	02-November-23			Bond Future	13.10	67.9496	13.0976	67.9496	0.00
18/07/2023	ES42 On	01-February-24			Bond Future	13.22	69.5082	13.2219	69.5082	0.00
18/07/2023	ES42 On	02-May-24			Bond Future	13.36	66.8365	13.3551	66.8365	0.00
18/07/2023	ES42 On	01-August-24			Bond Future	13.49	68.3698	13.4902	68.3698	0.00
18/07/2023	GOVI On	03-August-23			GOVI	874.57	868.5100	874.5730	868.5100	133.00
18/07/2023	GOVI On	03-August-23	837.23	Call	GOVI	373430	31	373430	31	0.00
18/07/2023	GOVI On	03-August-23	837.21	Call	GOVI	373630	31	373630	31	0.00
18/07/2023	GOVI On	03-August-23	837.22	Call	GOVI	373530	31	373530	31	0.00
18/07/2023	GOVI On	03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On	03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On	03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On	02-November-23			GOVI	893.83	887.6370	893.8300	887.6370	691.00
18/07/2023	GOVI On	02-November-23	885.80	Call	GOVI	80300	2	80300	2	0.00
18/07/2023	GOVI On	02-November-23	885.81	Call	GOVI	80200	2	80200	2	0.00
18/07/2023	GOVI On	02-November-23	885.82	Call	GOVI	80100	2	80100	2	0.00
18/07/2023	GOVI On	02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
18/07/2023	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
18/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 01-February-24			GOVI	914.11	907.7800	914.1130	907.7800	0.00
18/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	341330	28	341330	28	0.00
18/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	341230	28	341230	28	0.00
18/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	341130	28	341130	28	0.00
18/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 02-May-24			GOVI	934.85	928.3690	934.8470	928.3690	0.00
18/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	161230	23	161230	23	0.00
18/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	161330	23	161330	23	0.00
18/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	161430	23	161430	23	0.00
18/07/2023	GOVI On 01-August-24			GOVI	956.14	949.5130	956.1400	949.5130	0.00
18/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	127700	6	127700	6	0.00
18/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	127600	6	127600	6	0.00
18/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	127500	6	127500	6	0.00
18/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
18/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
18/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2023	IGOV On 03-August-23			Index Future	325.92	325.8400	325.9190	325.8400	498.00
18/07/2023	IGOV On 02-November-23			Index Future	333.18	333.0960	333.1760	333.0960	17.00
18/07/2023	IGOV On 01-February-24			Index Future	340.82	340.7340	340.8150	340.7340	0.00
18/07/2023	IGOV On 02-May-24			Index Future	348.62	348.5390	348.6220	348.5390	0.00
18/07/2023	IGOV On 01-August-24			Index Future	356.64	356.5520	356.6380	356.5520	0.00
18/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/07/2023	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
18/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4950	8.5100	91.4950	0.00
18/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.59	91.3800	8.5850	91.3800	0.00
18/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.59	91.3650	8.5900	91.3650	0.00
18/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.60	91.3500	8.6000	91.3500	0.00
18/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.60	91.3600	8.6000	91.3600	0.00
18/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.60	91.3550	8.6000	91.3550	0.00
18/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4100	8.5150	91.4100	0.00
18/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.5900	8.3100	91.5900	0.00
18/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.19	91.7000	8.1900	91.7000	0.00
18/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.06	91.8150	8.0600	91.8150	0.00
18/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.01	91.8300	8.0100	91.8300	0.00
18/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.01	91.8250	8.0050	91.8250	0.00
18/07/2023	R035 On 03-August-23			Bond Future	11.64	85.8911	11.6411	85.8911	30,606.00
18/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1239	1	1239	1	0.00
18/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2117	2	2117	2	0.00
18/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2160	2	2160	2	0.00
18/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2202	2	2202	2	0.00
18/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4555	4	4555	4	5,000.00
18/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	268	0	268	0	0.00
18/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	278	0	278	0	0.00
18/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	31	0	31	0	0.00
18/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	289	0	289	0	0.00
18/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	645	1	645	1	4,870.00
18/07/2023	R035 On 02-November-23			Bond Future	11.74	83.2728	11.7442	83.2728	146,858.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1644	1	1644	1	0.00
18/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2450	2	2450	2	731.00
18/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4071	4	4071	4	731.00
18/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	405	0	405	0	400.00
18/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6405	6	6405	6	0.00
18/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9463	9	9463	9	0.00
18/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1023	1	1023	1	400.00
18/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1598	1	1598	1	0.00
18/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1621	1	1621	1	0.00
18/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3393	4	3393	4	0.00
18/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3426	4	3426	4	0.00
18/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	316	0	316	0	731.00
18/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	741	1	741	1	400.00
18/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6786	7	6786	7	0.00
18/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1461	2	1461	2	0.00
18/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4484	5	4484	5	0.00
18/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2472	3	2472	3	0.00
18/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3361	4	3361	4	0.00
18/07/2023	R035 On 01-February-24			Bond Future	11.85	85.1630	11.8454	85.1630	0.00
18/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4330	4	4330	4	0.00
18/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1555	1	1555	1	400.00
18/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4265	4	4265	4	0.00
18/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8883	8	8883	8	0.00
18/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4298	4	4298	4	0.00
18/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	858	1	858	1	400.00
18/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7713	8	7713	8	0.00
18/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2503	3	2503	3	0.00
18/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5520	6	5520	6	0.00
18/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2522	3	2522	3	0.00
18/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	936	1	936	1	400.00
18/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2484	3	2484	3	0.00
18/07/2023	R035 On 02-May-24			Bond Future	11.94	82.5792	11.9435	82.5792	0.00
18/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2155	2	2155	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
18/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2135	2	2135	2	0.00
18/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2116	2	2116	2	0.00
18/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6166	7	6166	7	0.00
18/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6130	7	6130	7	0.00
18/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6094	7	6094	7	0.00
18/07/2023	R035 On 01-August-24			Bond Future	12.04	84.4575	12.0441	84.4575	0.00
18/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3581	3	3581	3	0.00
18/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3606	3	3606	3	0.00
18/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3631	3	3631	3	0.00
18/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4892	5	4892	5	0.00
18/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4865	5	4865	5	0.00
18/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4838	5	4838	5	0.00
18/07/2023	R053 On 03-August-23			Bond Future	12.30	97.9524	12.2970	97.9524	0.00
18/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3319	3	3319	3	0.00
18/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3377	3	3377	3	0.00
18/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3435	3	3435	3	0.00
18/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	353	1	353	1	0.00
18/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	366	1	366	1	0.00
18/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	379	1	379	1	0.00
18/07/2023	R053 On 02-November-23			Bond Future	12.40	94.2443	12.4017	94.2443	5,189.00
18/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5382	5	5382	5	0.00
18/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5290	5	5290	5	0.00
18/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5336	5	5336	5	0.00
18/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2336	3	2336	3	0.00
18/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2359	3	2359	3	0.00
18/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2313	3	2313	3	0.00
18/07/2023	R053 On 01-February-24			Bond Future	12.50	96.3837	12.5012	96.3837	0.00
18/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6629	6	6629	6	0.00
18/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6542	6	6542	6	0.00
18/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6585	6	6585	6	0.00
18/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3532	4	3532	4	0.00
18/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3582	4	3582	4	0.00
18/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3557	4	3557	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
18/07/2023	R053 On 02-May-24			Bond Future	12.61	92.7021	12.6056	92.7021	0.00
18/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7442	7	7442	7	0.00
18/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7484	7	7484	7	0.00
18/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7526	7	7526	7	0.00
18/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4559	5	4559	5	0.00
18/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4533	5	4533	5	0.00
18/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4508	5	4508	5	0.00
18/07/2023	R053 On 01-August-24			Bond Future	12.71	94.8096	12.7126	94.8096	0.00
18/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	8005	7	8005	7	0.00
18/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7964	7	7964	7	0.00
18/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7924	7	7924	7	0.00
18/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5065	5	5065	5	0.00
18/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5039	5	5039	5	0.00
18/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5013	5	5013	5	0.00
18/07/2023	R186 On 03-August-23			Bond Future	8.98	105.1997	8.9848	105.1997	28,074.00
18/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2170	2	2170	2	0.00
18/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2226	2	2226	2	0.00
18/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2198	2	2198	2	0.00
18/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	14	0	14	0	0.00
18/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	14	0	14	0	0.00
18/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	13	0	13	0	0.00
18/07/2023	R186 On 02-November-23			Bond Future	8.99	107.5172	8.9874	107.5172	110,134.00
18/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3950	4	3950	4	0.00
18/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1677	1	1677	1	0.00
18/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1659	1	1659	1	0.00
18/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1262	1	1262	1	1,715.00
18/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1695	1	1695	1	0.00
18/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	573	1	573	1	0.00
18/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	590	1	590	1	0.00
18/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	582	1	582	1	0.00
18/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	118	0	118	0	1,715.00
18/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	818	1	818	1	0.00
18/07/2023	R186 On 01-February-24			Bond Future	8.96	104.6461	8.9627	104.6461	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
18/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2174	2	2174	2	0.00
18/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2156	2	2156	2	0.00
18/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2138	2	2138	2	0.00
18/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	768	1	768	1	0.00
18/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	782	1	782	1	0.00
18/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	775	1	775	1	0.00
18/07/2023	R186 On 02-May-24			Bond Future	8.93	107.0181	8.9345	107.0181	0.00
18/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	503	0	503	0	0.00
18/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2646	2	2646	2	2,030.00
18/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	497	0	497	0	0.00
18/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3870	3	3870	3	0.00
18/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	509	0	509	0	0.00
18/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2708	3	2708	3	0.00
18/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	800	1	800	1	0.00
18/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	502	1	502	1	2,030.00
18/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2745	3	2745	3	0.00
18/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2727	3	2727	3	0.00
18/07/2023	R186 On 01-August-24			Bond Future	8.90	104.1417	8.8967	104.1417	0.00
18/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1229	1	1229	1	0.00
18/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1207	1	1207	1	0.00
18/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1218	1	1218	1	0.00
18/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1653	2	1653	2	0.00
18/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1674	2	1674	2	0.00
18/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1663	2	1663	2	0.00
18/07/2023	R197 On 03-August-23			Bond Future	334.73	334.7315	334.7304	334.7315	44.00
18/07/2023	R197 On 02-November-23			Bond Future	342.19	342.1879	342.1857	342.1879	0.00
18/07/2023	R202 On 03-August-23			Bond Future	249.50	249.2868	249.5011	249.2868	5,323.00
18/07/2023	R202 On 02-November-23			Bond Future	255.06	254.8398	255.0582	254.8398	4,746.00
18/07/2023	R202 On 01-February-24			Bond Future	255.94	255.7192	255.9435	255.7192	0.00
18/07/2023	R202 On 02-May-24			Bond Future	261.80	261.5749	261.8046	261.5749	0.00
18/07/2023	R202 On 01-August-24			Bond Future	262.73	262.4910	262.7295	262.4910	0.00
18/07/2023	R209 On 03-August-23			Bond Future	11.70	66.1258	11.6994	66.1258	8,918.00
18/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1541	1	1541	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
18/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	118	0	118	0	7,000.00
18/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	3	0	3	0	7,000.00
18/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
18/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	2	0	2	0	1,730.00
18/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1716	1	1716	1	0.00
18/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1473	1	1473	1	0.00
18/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1506	1	1506	1	0.00
18/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	294	0	294	0	1,750.00
18/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2329	3	2329	3	0.00
18/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	352	1	352	1	0.00
18/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8938	9	8938	9	0.00
18/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4799	5	4799	5	0.00
18/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	378	1	378	1	0.00
18/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	365	1	365	1	0.00
18/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5064	6	5064	6	0.00
18/07/2023	R209 On 02-November-23			Bond Future	11.79	64.4288	11.7907	64.4288	21,023.00
18/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1204	1	1204	1	0.00
18/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1186	1	1186	1	0.00
18/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1168	1	1168	1	0.00
18/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3404	4	3404	4	0.00
18/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3372	4	3372	4	0.00
18/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3341	4	3341	4	0.00
18/07/2023	R209 On 01-February-24			Bond Future	11.88	65.8913	11.8764	65.8913	0.00
18/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3531	3	3531	3	0.00
18/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3504	3	3504	3	0.00
18/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3559	3	3559	3	0.00
18/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2341	3	2341	3	0.00
18/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2359	3	2359	3	0.00
18/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2378	3	2378	3	0.00
18/07/2023	R209 On 02-May-24			Bond Future	11.97	64.2311	11.9669	64.2311	0.00
18/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1839	2	1839	2	0.00
18/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1822	2	1822	2	0.00
18/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1805	2	1805	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
18/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5633	6	5633	6	0.00
18/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5600	6	5600	6	0.00
18/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5567	6	5567	6	0.00
18/07/2023	R209 On 01-August-24			Bond Future	12.06	65.6919	12.0601	65.6919	0.00
18/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3225	3	3225	3	0.00
18/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3203	3	3203	3	0.00
18/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3247	3	3247	3	0.00
18/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4446	5	4446	5	0.00
18/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4471	5	4471	5	0.00
18/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4495	5	4495	5	0.00
18/07/2023	R210 On 03-August-23			Bond Future	225.14	225.2401	225.1435	225.2401	360.00
18/07/2023	R210 On 02-November-23			Bond Future	226.99	227.0859	226.9865	227.0859	70.00
18/07/2023	R210 On 01-February-24			Bond Future	232.19	232.2936	232.1917	232.2936	0.00
18/07/2023	R210 On 02-May-24			Bond Future	234.26	234.3587	234.2563	234.3587	0.00
18/07/2023	R210 On 01-August-24			Bond Future	239.64	239.7438	239.6395	239.7438	0.00
18/07/2023	R213 On 03-August-23			Bond Future	10.72	83.4856	10.7222	83.4856	4,288.00
18/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3868	3	3868	3	0.00
18/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3909	3	3909	3	0.00
18/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3950	3	3950	3	0.00
18/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	30	0	30	0	0.00
18/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	29	0	29	0	0.00
18/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	31	0	31	0	0.00
18/07/2023	R213 On 02-November-23			Bond Future	10.81	81.7673	10.8056	81.7673	25,626.00
18/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3611	3	3611	3	731.00
18/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7924	7	7924	7	0.00
18/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2683	2	2683	2	0.00
18/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2655	2	2655	2	0.00
18/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2710	2	2710	2	0.00
18/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2215	2	2215	2	731.00
18/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1633	2	1633	2	0.00
18/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1313	2	1313	2	0.00
18/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1344	2	1344	2	0.00
18/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1329	2	1329	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
18/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	184	0	184	0	731.00
18/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	908	1	908	1	0.00
18/07/2023	R213 On 01-February-24			Bond Future	10.89	83.6232	10.8852	83.6232	0.00
18/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4758	4	4758	4	0.00
18/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4699	4	4699	4	0.00
18/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4728	4	4728	4	0.00
18/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1320	2	1320	2	0.00
18/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1331	2	1331	2	0.00
18/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1310	2	1310	2	0.00
18/07/2023	R213 On 02-May-24			Bond Future	10.96	81.9584	10.9618	81.9584	0.00
18/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1664	1	1664	1	0.00
18/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1680	1	1680	1	0.00
18/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1695	1	1695	1	0.00
18/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4494	5	4494	5	0.00
18/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4522	5	4522	5	0.00
18/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4549	5	4549	5	0.00
18/07/2023	R213 On 01-August-24			Bond Future	11.04	83.8231	11.0403	83.8231	0.00
18/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2779	2	2779	2	0.00
18/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2738	2	2738	2	0.00
18/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2759	2	2759	2	0.00
18/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3449	4	3449	4	0.00
18/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3470	4	3470	4	0.00
18/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3429	4	3429	4	0.00
18/07/2023	R214 On 03-August-23			Bond Future	12.11	61.8208	12.1100	61.8208	13,468.00
18/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	961	1	961	1	0.00
18/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	908	1	908	1	0.00
18/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	935	1	935	1	0.00
18/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	741	1	741	1	0.00
18/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	763	1	763	1	0.00
18/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	720	1	720	1	0.00
18/07/2023	R214 On 02-November-23			Bond Future	12.21	59.8793	12.2077	59.8793	12,853.00
18/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	737	1	737	1	0.00
18/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	764	1	764	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
18/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	751	1	751	1	0.00
18/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4503	5	4503	5	0.00
18/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4542	5	4542	5	0.00
18/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4463	5	4463	5	0.00
18/07/2023	R214 On 01-February-24			Bond Future	12.30	61.2385	12.3036	61.2385	0.00
18/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2599	2	2599	2	0.00
18/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2623	2	2623	2	0.00
18/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2646	2	2646	2	0.00
18/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3331	4	3331	4	0.00
18/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3355	4	3355	4	0.00
18/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3380	4	3380	4	0.00
18/07/2023	R214 On 02-May-24			Bond Future	12.40	59.3205	12.3960	59.3205	0.00
18/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1668	1	1668	1	0.00
18/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1639	1	1639	1	0.00
18/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1653	1	1653	1	0.00
18/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6236	7	6236	7	0.00
18/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6274	7	6274	7	0.00
18/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6198	7	6198	7	0.00
18/07/2023	R214 On 01-August-24			Bond Future	12.49	60.6697	12.4900	60.6697	0.00
18/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3165	3	3165	3	0.00
18/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3187	3	3187	3	0.00
18/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3209	3	3209	3	0.00
18/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4666	5	4666	5	0.00
18/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4692	5	4692	5	0.00
18/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4718	5	4718	5	0.00
18/07/2023	R248 On 03-August-23			Bond Future	12.27	76.0359	12.2663	76.0359	56,393.00
18/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	570	0	570	0	0.00
18/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	591	0	591	0	0.00
18/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5162	5	5162	5	0.00
18/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1127	1	1127	1	1,053.00
18/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	155	0	155	0	1,053.00
18/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	613	0	613	0	0.00
18/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	1539	2	1539	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
18/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	2981	4	2981	4	0.00
18/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	930	1	930	1	0.00
18/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	35	0	35	0	1,053.00
18/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	1577	2	1577	2	0.00
18/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	1616	2	1616	2	0.00
18/07/2023	R248 On 02-November-23			Bond Future	12.37	73.2640	12.3701	73.2640	216,981.00
18/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1267	1	1267	1	207.00
18/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	743	1	743	1	0.00
18/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3131	3	3131	3	207.00
18/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7298	7	7298	7	0.00
18/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	718	1	718	1	0.00
18/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	730	1	730	1	0.00
18/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6159	7	6159	7	0.00
18/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	772	1	772	1	207.00
18/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4696	5	4696	5	0.00
18/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2387	3	2387	3	0.00
18/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6265	7	6265	7	0.00
18/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6212	7	6212	7	0.00
18/07/2023	R248 On 01-February-24			Bond Future	12.47	74.9270	12.4725	74.9270	0.00
18/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2798	3	2798	3	0.00
18/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2744	2	2744	2	0.00
18/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2771	2	2771	2	0.00
18/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4647	5	4647	5	0.00
18/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4680	5	4680	5	0.00
18/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4615	5	4615	5	0.00
18/07/2023	R248 On 02-May-24			Bond Future	12.57	72.1747	12.5712	72.1747	0.00
18/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1808	2	1808	2	0.00
18/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1776	2	1776	2	0.00
18/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1792	2	1792	2	0.00
18/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8426	9	8426	9	0.00
18/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8525	9	8525	9	0.00
18/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8475	9	8475	9	0.00
18/07/2023	R248 On 01-August-24			Bond Future	12.67	73.8161	12.6720	73.8161	13,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3865	4	3865	4	0.00
18/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3812	3	3812	3	0.00
18/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3838	4	3838	4	0.00
18/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5890	6	5890	6	0.00
18/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5923	6	5923	6	0.00
18/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5859	6	5859	6	0.00