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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
20/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	2025 On 03-August-23			Bond Future	169.37	169.2946	169.3698	169.2946	1,376.00
20/07/2023	2025 On 02-November-23			Bond Future	173.14	173.0637	173.1400	173.0637	5,206.00
20/07/2023	2025 On 01-February-24			Bond Future	175.32	175.2446	175.3224	175.2446	0.00
20/07/2023	2025 On 02-May-24			Bond Future	179.34	179.2588	179.3386	179.2588	0.00
20/07/2023	2025 On 01-August-24			Bond Future	181.63	181.5476	181.6291	181.5476	0.00
20/07/2023	2029 On 03-August-23			Bond Future	122.42	122.5474	122.4198	122.5474	1,897.00
20/07/2023	2029 On 02-November-23			Bond Future	123.82	123.9465	123.8157	123.9465	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
20/07/2023	2029 On 01-February-24			Bond Future	126.65	126.7883	126.6544	126.7883	0.00
20/07/2023	2029 On 02-May-24			Bond Future	128.19	128.3302	128.1932	128.3302	0.00
20/07/2023	2029 On 01-August-24			Bond Future	131.14	131.2802	131.1403	131.2802	0.00
20/07/2023	2030 On 03-August-23			Bond Future	10.35	89.4544	10.3525	89.4544	54,444.00
20/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4222	4	4222	4	0.00
20/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9021	9	9021	9	0.00
20/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	711	1	711	1	1,012.00
20/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1474	2	1474	2	350.00
20/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4142	4	4142	4	0.00
20/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10141	10	10141	10	0.00
20/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4182	4	4182	4	0.00
20/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	9	0	9	0	0.00
20/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
20/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	10	0	10	0	0.00
20/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	203	0	203	0	0.00
20/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
20/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	506	0	506	0	0.00
20/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	10	0	10	0	0.00
20/07/2023	2030 On 02-November-23			Bond Future	10.42	91.4239	10.4219	91.4239	73,826.00
20/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7505	8	7505	8	0.00
20/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3637	4	3637	4	500.00
20/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5082	5	5082	5	0.00
20/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2768	3	2768	3	0.00
20/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	865	1	865	1	500.00
20/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2249	2	2249	2	500.00
20/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4619	5	4619	5	0.00
20/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2714	3	2714	3	0.00
20/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2741	3	2741	3	0.00
20/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1125	1	1125	1	800.00
20/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1721	2	1721	2	500.00
20/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	519	1	519	1	800.00
20/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4178	4	4178	4	0.00
20/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2614	3	2614	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
20/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1134	1	1134	1	0.00
20/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1148	1	1148	1	0.00
20/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	520	0	520	0	500.00
20/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	170	0	170	0	500.00
20/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1424	1	1424	1	0.00
20/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3128	3	3128	3	0.00
20/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1121	1	1121	1	0.00
20/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1854	2	1854	2	0.00
20/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	433	0	433	0	800.00
20/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	773	1	773	1	0.00
20/07/2023	2030 On 01-February-24			Bond Future	10.48	89.4924	10.4838	89.4924	0.00
20/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6135	6	6135	6	0.00
20/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6890	7	6890	7	0.00
20/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5795	6	5795	6	0.00
20/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4486	5	4486	5	0.00
20/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4601	5	4601	5	0.00
20/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4630	5	4630	5	0.00
20/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2189	2	2189	2	500.00
20/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1595	2	1595	2	400.00
20/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	917	1	917	1	400.00
20/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1319	1	1319	1	500.00
20/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4659	5	4659	5	0.00
20/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6104	6	6104	6	0.00
20/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1749	2	1749	2	200.00
20/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3630	4	3630	4	0.00
20/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1376	1	1376	1	1,360.00
20/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1481	2	1481	2	500.00
20/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3473	3	3473	3	0.00
20/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4726	5	4726	5	0.00
20/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3771	4	3771	4	0.00
20/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3661	4	3661	4	0.00
20/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3076	3	3076	3	0.00
20/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	766	1	766	1	500.00

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20/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1149	1	1149	1	0.00
20/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	759	1	759	1	500.00
20/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	619	1	619	1	400.00
20/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3295	3	3295	3	0.00
20/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2571	2	2571	2	0.00
20/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1565	2	1565	2	700.00
20/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1159	1	1159	1	0.00
20/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1169	1	1169	1	0.00
20/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1209	1	1209	1	1,360.00
20/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	834	1	834	1	200.00
20/07/2023	2030 On 02-May-24			Bond Future	10.56	91.5213	10.5564	91.5213	0.00
20/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9927	10	9927	10	0.00
20/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1477	2	1477	2	0.00
20/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4094	4	4094	4	500.00
20/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6348	7	6348	7	0.00
20/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1996	2	1996	2	1,000.00
20/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7652	8	7652	8	0.00
20/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2905	3	2905	3	500.00
20/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3359	3	3359	3	1,080.00
20/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1450	2	1450	2	0.00
20/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1463	2	1463	2	0.00
20/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1252	1	1252	1	1,000.00
20/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4865	5	4865	5	0.00
20/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4418	4	4418	4	0.00
20/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4446	4	4446	4	0.00
20/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2329	2	2329	2	0.00
20/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2656	3	2656	3	0.00
20/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	827	1	827	1	1,080.00
20/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1911	2	1911	2	0.00
20/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3572	3	3572	3	0.00
20/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1108	1	1108	1	1,000.00
20/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4391	4	4391	4	0.00
20/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	417	0	417	0	500.00

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20/07/2023	2030 On 01-August-24			Bond Future	10.63	89.5985	10.6346	89.5985	0.00
20/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2477	3	2477	3	0.00
20/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2440	3	2440	3	0.00
20/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2458	3	2458	3	0.00
20/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3432	3	3432	3	0.00
20/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3452	3	3452	3	0.00
20/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3412	3	3412	3	0.00
20/07/2023	2032 On 03-August-23			Bond Future	11.00	88.0832	10.9998	88.0832	75,748.00
20/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2330	3	2330	3	0.00
20/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4763	5	4763	5	5,000.00
20/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3683	4	3683	4	0.00
20/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3639	4	3639	4	0.00
20/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2541	3	2541	3	11,000.00
20/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
20/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	7,500.00
20/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4943	5	4943	5	3,000.00
20/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3728	4	3728	4	0.00
20/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4313	5	4313	5	5,000.00
20/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2756	3	2756	3	0.00
20/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	100	0	100	0	7,500.00
20/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	23	0	23	0	0.00
20/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	40	0	40	0	0.00
20/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	12	0	12	0	3,000.00
20/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3546	3	3546	3	0.00
20/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	7285	7	7285	7	0.00
20/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	122	0	122	0	11,000.00
20/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	44	0	44	0	0.00
20/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	42	0	42	0	0.00
20/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	15	0	15	0	0.00
20/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	148	0	148	0	7,500.00
20/07/2023	2032 On 02-November-23			Bond Future	11.09	85.8596	11.0883	85.8596	179,442.00
20/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4250	4	4250	4	0.00
20/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5976	6	5976	6	0.00

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20/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2671	3	2671	3	0.00
20/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3329	0	3329	0	0.00
20/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2156	2	2156	2	500.00
20/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2503	3	2503	3	0.00
20/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2530	3	2530	3	0.00
20/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1073	0	1073	0	500.00
20/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4667	5	4667	5	0.00
20/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2558	3	2558	3	0.00
20/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1305	1	1305	1	500.00
20/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	1932	0	1932	0	0.00
20/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1090	1	1090	1	500.00
20/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3539	3	3539	3	0.00
20/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	2359	0	2359	0	500.00
20/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	3572	0	3572	0	0.00
20/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1830	2	1830	2	0.00
20/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	1373	0	1373	0	500.00
20/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2148	2	2148	2	0.00
20/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	867	1	867	1	0.00
20/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1850	2	1850	2	0.00
20/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3155	3	3155	3	0.00
20/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1870	2	1870	2	0.00
20/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1753	2	1753	2	500.00
20/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	564	1	564	1	500.00
20/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	998	1	998	1	500.00
20/07/2023	2032 On 01-February-24			Bond Future	11.17	87.8082	11.1697	87.8082	0.00
20/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4820	5	4820	5	0.00
20/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1946	2	1946	2	1,200.00
20/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7408	8	7408	8	0.00
20/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6988	7	6988	7	0.00
20/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7796	8	7796	8	0.00
20/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4757	5	4757	5	0.00
20/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4789	5	4789	5	0.00
20/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1986	2	1986	2	200.00

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20/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2677	3	2677	3	500.00
20/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4508	5	4508	5	0.00
20/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	848	1	848	1	1,200.00
20/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1631	2	1631	2	500.00
20/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6558	6	6558	6	0.00
20/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1827	2	1827	2	200.00
20/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3054	3	3054	3	0.00
20/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1701	2	1701	2	0.00
20/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1715	2	1715	2	0.00
20/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	833	1	833	1	500.00
20/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	911	1	911	1	1,200.00
20/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3908	4	3908	4	0.00
20/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1688	2	1688	2	0.00
20/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3851	4	3851	4	0.00
20/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4425	4	4425	4	0.00
20/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1003	1	1003	1	200.00
20/07/2023	2032 On 02-May-24			Bond Future	11.26	85.6360	11.2573	85.6360	0.00
20/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9798	10	9798	10	0.00
20/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2908	3	2908	3	500.00
20/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3545	4	3545	4	1,550.00
20/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1889	2	1889	2	500.00
20/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1804	2	1804	2	0.00
20/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1821	2	1821	2	0.00
20/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8284	9	8284	9	0.00
20/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9234	9	9234	9	0.00
20/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2402	3	2402	3	1,000.00
20/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1838	2	1838	2	0.00
20/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1517	2	1517	2	1,000.00
20/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1995	2	1995	2	1,550.00
20/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4857	5	4857	5	0.00
20/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5790	6	5790	6	0.00
20/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5135	5	5135	5	0.00
20/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4261	4	4261	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
20/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	941	1	941	1	500.00
20/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5166	5	5166	5	0.00
20/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5198	5	5198	5	0.00
20/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5041	5	5041	5	0.00
20/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3119	3	3119	3	0.00
20/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3685	4	3685	4	0.00
20/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	824	1	824	1	1,550.00
20/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1130	1	1130	1	1,000.00
20/07/2023	2032 On 01-August-24			Bond Future	11.35	87.5842	11.3490	87.5842	0.00
20/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2901	3	2901	3	0.00
20/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2924	3	2924	3	0.00
20/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2946	3	2946	3	0.00
20/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3848	4	3848	4	0.00
20/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3872	4	3872	4	0.00
20/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3895	4	3895	4	0.00
20/07/2023	2033 On 03-August-23			Bond Future	116.96	116.9627	116.9642	116.9627	7,134.00
20/07/2023	2033 On 02-November-23			Bond Future	118.14	118.1421	118.1433	118.1421	1,665.00
20/07/2023	2033 On 01-February-24			Bond Future	120.85	120.8509	120.8520	120.8509	0.00
20/07/2023	2033 On 02-May-24			Bond Future	122.16	122.1619	122.1629	122.1619	0.00
20/07/2023	2033 On 01-August-24			Bond Future	124.97	124.9701	124.9715	124.9701	0.00
20/07/2023	2037 On 03-August-23			Bond Future	12.02	77.1685	12.0171	77.1685	95,958.00
20/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
20/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	1	0	1	0	1,730.00
20/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1245	1	1245	1	0.00
20/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1178	1	1178	1	0.00
20/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1211	1	1211	1	0.00
20/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	601	1	601	1	0.00
20/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	622	1	622	1	0.00
20/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	581	1	581	1	0.00
20/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5837	6	5837	6	0.00
20/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	10235	10	10235	10	0.00
20/07/2023	2037 On 02-November-23			Bond Future	12.12	78.8675	12.1210	78.8675	54,285.00
20/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1163	1	1163	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
20/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1144	1	1144	1	0.00
20/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2216	2	2216	2	731.00
20/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3754	4	3754	4	731.00
20/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1181	1	1181	1	0.00
20/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9038	9	9038	9	0.00
20/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	371	0	371	0	731.00
20/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4255	4	4255	4	0.00
20/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4293	4	4293	4	0.00
20/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1660	2	1660	2	0.00
20/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2759	3	2759	3	0.00
20/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4217	4	4217	4	0.00
20/07/2023	2037 On 01-February-24			Bond Future	12.22	76.4007	12.2225	76.4007	1,714.00
20/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9185	9	9185	9	0.00
20/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3561	4	3561	4	0.00
20/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3591	4	3591	4	0.00
20/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2945	3	2945	3	2,500.00
20/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5550	6	5550	6	0.00
20/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3620	4	3620	4	0.00
20/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3057	3	3057	3	0.00
20/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3648	4	3648	4	0.00
20/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1952	2	1952	2	2,500.00
20/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	918	1	918	1	2,500.00
20/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3080	3	3080	3	0.00
20/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3102	3	3102	3	0.00
20/07/2023	2037 On 02-May-24			Bond Future	12.33	78.1326	12.3312	78.1326	0.00
20/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1915	2	1915	2	0.00
20/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1934	2	1934	2	0.00
20/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1952	2	1952	2	0.00
20/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6807	7	6807	7	0.00
20/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6768	7	6768	7	0.00
20/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6730	7	6730	7	0.00
20/07/2023	2037 On 01-August-24			Bond Future	12.45	75.6543	12.4461	75.6543	0.00
20/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3527	4	3527	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
20/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3503	4	3503	4	0.00
20/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3479	4	3479	4	0.00
20/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5326	5	5326	5	0.00
20/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5297	5	5297	5	0.00
20/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5269	5	5269	5	0.00
20/07/2023	2038 On 03-August-23			Bond Future	126.46	126.4566	126.4589	126.4566	1,757.00
20/07/2023	2038 On 02-November-23			Bond Future	129.27	129.2720	129.2740	129.2720	3,624.00
20/07/2023	2038 On 01-February-24			Bond Future	130.23	130.2255	130.2272	130.2255	0.00
20/07/2023	2038 On 02-May-24			Bond Future	133.21	133.2083	133.2102	133.2083	0.00
20/07/2023	2038 On 01-August-24			Bond Future	134.21	134.2090	134.2108	134.2090	0.00
20/07/2023	2040 On 03-August-23			Bond Future	12.29	77.3494	12.2876	77.3494	105,700.00
20/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	709	1	709	1	0.00
20/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	735	1	735	1	0.00
20/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	761	1	761	1	0.00
20/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1091	1	1091	1	0.00
20/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1122	1	1122	1	0.00
20/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1155	1	1155	1	0.00
20/07/2023	2040 On 02-November-23			Bond Future	12.40	79.0524	12.3956	79.0524	30,631.00
20/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	4614	5	4614	5	0.00
20/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	1846	2	1846	2	875.00
20/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	846	1	846	1	0.00
20/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1185	1	1185	1	128.00
20/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3309	3	3309	3	128.00
20/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	704	1	704	1	875.00
20/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	816	1	816	1	0.00
20/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	831	1	831	1	0.00
20/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7255	7	7255	7	0.00
20/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	734	1	734	1	128.00
20/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5533	5	5533	5	0.00
20/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	3537	3	3537	3	0.00
20/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5627	6	5627	6	0.00
20/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	6012	6	6012	6	0.00
20/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2173	2	2173	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
20/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4653	5	4653	5	0.00
20/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5580	5	5580	5	0.00
20/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1489	1	1489	1	875.00
20/07/2023	2040 On 01-February-24			Bond Future	12.50	76.3395	12.5017	76.3395	5,778.00
20/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3094	3	3094	3	0.00
20/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3038	3	3038	3	0.00
20/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3066	3	3066	3	0.00
20/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3969	4	3969	4	0.00
20/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3998	4	3998	4	0.00
20/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3941	4	3941	4	0.00
20/07/2023	2040 On 02-May-24			Bond Future	12.61	78.0699	12.6143	78.0699	0.00
20/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1875	2	1875	2	0.00
20/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1839	2	1839	2	0.00
20/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1857	2	1857	2	0.00
20/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7615	8	7615	8	0.00
20/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7701	8	7701	8	0.00
20/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7658	8	7658	8	0.00
20/07/2023	2040 On 01-August-24			Bond Future	12.73	75.3398	12.7333	75.3398	0.00
20/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3527	4	3527	4	0.00
20/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3552	4	3552	4	0.00
20/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3577	4	3577	4	0.00
20/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5732	6	5732	6	0.00
20/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5763	6	5763	6	0.00
20/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5795	6	5795	6	0.00
20/07/2023	2044 On 03-August-23			Bond Future	12.35	73.7234	12.3470	73.7234	35,826.00
20/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	53	0	53	0	4,553.00
20/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	499	1	499	1	0.00
20/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1446	2	1446	2	0.00
20/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	232	0	232	0	0.00
20/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	461	1	461	1	0.00
20/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	480	1	480	1	0.00
20/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1565	1	1565	1	0.00
20/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	1604	2	1604	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
20/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2267	2	2267	2	4,754.00
20/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	578	1	578	1	9,106.00
20/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1526	1	1526	1	0.00
20/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	3613	3	3613	3	3,076.00
20/07/2023	2044 On 02-November-23			Bond Future	12.45	75.3465	12.4512	75.3465	49,923.00
20/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	680	1	680	1	0.00
20/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	693	1	693	1	0.00
20/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	706	1	706	1	0.00
20/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5984	6	5984	6	0.00
20/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6034	6	6034	6	0.00
20/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6084	6	6084	6	0.00
20/07/2023	2044 On 01-February-24			Bond Future	12.55	72.6747	12.5535	72.6747	8,396.00
20/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2790	3	2790	3	0.00
20/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2817	3	2817	3	0.00
20/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2844	3	2844	3	0.00
20/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4336	4	4336	4	0.00
20/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4367	4	4367	4	0.00
20/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4398	4	4398	4	0.00
20/07/2023	2044 On 02-May-24			Bond Future	12.66	74.3220	12.6617	74.3220	0.00
20/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1861	2	1861	2	0.00
20/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1878	2	1878	2	0.00
20/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1894	2	1894	2	0.00
20/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7698	8	7698	8	0.00
20/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7744	8	7744	8	0.00
20/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7790	8	7790	8	0.00
20/07/2023	2044 On 01-August-24			Bond Future	12.78	71.6317	12.7756	71.6317	0.00
20/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3452	4	3452	4	0.00
20/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3403	3	3403	3	0.00
20/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3428	4	3428	4	0.00
20/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6132	6	6132	6	0.00
20/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6165	6	6165	6	0.00
20/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6099	6	6099	6	0.00
20/07/2023	2046 On 03-August-23			Bond Future	110.97	110.9663	110.9684	110.9663	10,131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2023	2046 On 02-November-23			Bond Future	111.35	111.3481	111.3497	111.3481	16,116.00
20/07/2023	2046 On 01-February-24			Bond Future	113.90	113.9011	113.9028	113.9011	0.00
20/07/2023	2046 On 02-May-24			Bond Future	114.37	114.3692	114.3708	114.3692	0.00
20/07/2023	2046 On 01-August-24			Bond Future	117.00	116.9976	116.9995	116.9976	0.00
20/07/2023	2050 On 03-August-23			Bond Future	110.75	110.5606	110.7533	110.5606	9,504.00
20/07/2023	2050 On 02-November-23			Bond Future	113.22	113.0219	113.2187	113.0219	12,993.00
20/07/2023	2050 On 01-February-24			Bond Future	113.58	113.3740	113.5751	113.3740	0.00
20/07/2023	2050 On 02-May-24			Bond Future	116.18	115.9708	116.1766	115.9708	0.00
20/07/2023	2050 On 01-August-24			Bond Future	116.55	116.3389	116.5491	116.3389	0.00
20/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	AL37 On 03-August-23			Index Future	888.17	889.2700	888.1720	889.2700	0.00
20/07/2023	AL37 On 02-November-23			Index Future	907.72	908.8480	907.7230	908.8480	0.00
20/07/2023	AL37 On 01-February-24			Index Future	928.32	929.4710	928.3200	929.4710	0.00
20/07/2023	AL37 On 02-May-24			Index Future	949.38	950.5540	949.3780	950.5540	0.00
20/07/2023	AL37 On 01-August-24			Index Future	971.01	972.2060	971.0050	972.2060	0.00
20/07/2023	AL7T On 03-August-23			Index Future	1015.92	1018.6950	1015.9240	1018.6950	0.00
20/07/2023	AL7T On 02-November-23			Index Future	1038.29	1041.1220	1038.2870	1041.1220	0.00
20/07/2023	AL7T On 01-February-24			Index Future	1061.85	1064.7460	1061.8460	1064.7460	0.00
20/07/2023	AL7T On 02-May-24			Index Future	1085.93	1088.8980	1085.9330	1088.8980	0.00
20/07/2023	AL7T On 01-August-24			Index Future	1110.67	1113.7020	1110.6710	1113.7020	0.00
20/07/2023	ALBI On 03-August-23			Index Future	885.85	887.6170	885.8490	887.6170	105.00
20/07/2023	ALBI On 02-November-23			Index Future	905.35	907.1590	905.3490	907.1590	18.00
20/07/2023	ALBI On 01-February-24			Index Future	925.89	927.7430	925.8910	927.7430	0.00
20/07/2023	ALBI On 02-May-24			Index Future	946.89	948.7870	946.8940	948.7870	0.00
20/07/2023	ALBI On 01-August-24			Index Future	968.47	970.3990	968.4650	970.3990	0.00
20/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C038 On 31-January-38			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
20/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2023	ES33 On 03-August-23			Bond Future	12.49	74.9426	12.4866	74.9426	350.00
20/07/2023	ES33 On 02-November-23			Bond Future	12.62	72.8125	12.6226	72.8125	0.00
20/07/2023	ES33 On 01-February-24			Bond Future	12.76	74.4822	12.7582	74.4822	0.00
20/07/2023	ES33 On 02-May-24			Bond Future	12.90	72.3875	12.8984	72.3875	0.00
20/07/2023	ES33 On 01-August-24			Bond Future	13.04	74.0499	13.0436	74.0499	0.00
20/07/2023	ES42 On 03-August-23			Bond Future	12.98	71.3412	12.9808	71.3412	4,000.00
20/07/2023	ES42 On 02-November-23			Bond Future	13.11	68.6660	13.1125	68.6660	0.00
20/07/2023	ES42 On 01-February-24			Bond Future	13.24	70.2408	13.2375	70.2408	0.00
20/07/2023	ES42 On 02-May-24			Bond Future	13.37	67.5863	13.3712	67.5863	0.00
20/07/2023	ES42 On 01-August-24			Bond Future	13.51	69.1373	13.5068	69.1373	0.00
20/07/2023	GOVI On 03-August-23			GOVI	873.20	874.9580	873.2010	874.9580	23.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	359710	38	359710	38	0.00
20/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	359910	38	359910	38	0.00
20/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	359810	38	359810	38	0.00
20/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 02-November-23			GOVI	892.42	894.2210	892.4230	894.2210	804.00
20/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	66230	8	66230	8	0.00
20/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	66130	8	66130	8	0.00
20/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	66030	8	66030	8	0.00
20/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 01-February-24			GOVI	912.67	914.5120	912.6720	914.5120	0.00
20/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	326920	35	326920	35	0.00
20/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	326820	35	326820	35	0.00
20/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	326720	35	326720	35	0.00
20/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 02-May-24			GOVI	933.38	935.2550	933.3750	935.2550	0.00
20/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	175950	16	175950	16	0.00
20/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	176050	16	176050	16	0.00
20/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	176150	16	176150	16	0.00
20/07/2023	GOVI On 01-August-24			GOVI	954.64	956.5590	954.6380	956.5590	0.00
20/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	112680	13	112680	13	0.00
20/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	112580	13	112580	13	0.00
20/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	112480	13	112480	13	0.00
20/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
20/07/2023	GOVI On 01-August-24	943.38	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
20/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
20/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2023	IGOV On 03-August-23			Index Future	325.95	325.8650	325.9530	325.8650	168.00
20/07/2023	IGOV On 02-November-23			Index Future	333.21	333.1200	333.2090	333.1200	471.00
20/07/2023	IGOV On 01-February-24			Index Future	340.85	340.7580	340.8490	340.7580	0.00
20/07/2023	IGOV On 02-May-24			Index Future	348.66	348.5640	348.6570	348.5640	0.00
20/07/2023	IGOV On 01-August-24			Index Future	356.68	356.5790	356.6750	356.5790	0.00
20/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.58	91.4250	8.5750	91.4250	0.00
20/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.58	91.4200	8.5800	91.4200	0.00
20/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.59	91.4100	8.5900	91.4100	0.00
20/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.59	91.4100	8.5900	91.4100	0.00
20/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.59	91.4000	8.5900	91.4000	0.00
20/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.59	91.3800	8.5850	91.3800	0.00
20/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4850	8.5150	91.4850	0.00
20/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6900	8.3100	91.6900	0.00
20/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.18	91.8200	8.1800	91.8200	0.00
20/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.04	91.9650	8.0350	91.9650	0.00
20/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.99	92.0100	7.9900	92.0100	0.00
20/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	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
20/07/2023	R035 On 03-August-23			Bond Future	11.67	86.5768	11.6716	86.5768	30,606.00
20/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1082	1	1082	1	0.00
20/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1942	2	1942	2	0.00
20/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1984	2	1984	2	0.00
20/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2026	2	2026	2	0.00
20/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4382	5	4382	5	5,000.00
20/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	258	0	258	0	0.00
20/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	269	0	269	0	0.00
20/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	25	0	25	0	0.00
20/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	280	0	280	0	0.00
20/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	655	1	655	1	4,870.00
20/07/2023	R035 On 02-November-23			Bond Future	11.78	83.9725	11.7761	83.9725	146,981.00
20/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1554	2	1554	2	0.00
20/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2339	2	2339	2	731.00
20/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3935	4	3935	4	731.00
20/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	370	0	370	0	400.00
20/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6248	6	6248	6	0.00
20/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9295	10	9295	10	0.00
20/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1532	2	1532	2	0.00
20/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	956	1	956	1	400.00
20/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1510	2	1510	2	0.00
20/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3510	3	3510	3	0.00
20/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3476	3	3476	3	0.00
20/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	320	0	320	0	731.00
20/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	756	1	756	1	400.00
20/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6922	7	6922	7	0.00
20/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1496	1	1496	1	0.00
20/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4588	4	4588	4	0.00
20/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2534	2	2534	2	0.00
20/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3443	3	3443	3	0.00
20/07/2023	R035 On 01-February-24			Bond Future	11.88	85.8781	11.8787	85.8781	0.00
20/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4207	4	4207	4	0.00
20/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1485	2	1485	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4144	4	4144	4	0.00
20/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	8726	9	8726	9	0.00
20/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	811	1	811	1	400.00
20/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4175	4	4175	4	0.00
20/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2557	2	2557	2	0.00
20/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7843	8	7843	8	0.00
20/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5626	5	5626	5	0.00
20/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2577	2	2577	2	0.00
20/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	954	1	954	1	400.00
20/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2538	2	2538	2	0.00
20/07/2023	R035 On 02-May-24			Bond Future	11.98	83.3111	11.9781	83.3111	0.00
20/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2079	2	2079	2	0.00
20/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2059	2	2059	2	0.00
20/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2040	2	2040	2	0.00
20/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6271	6	6271	6	0.00
20/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6234	6	6234	6	0.00
20/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6198	6	6198	6	0.00
20/07/2023	R035 On 01-August-24			Bond Future	12.08	85.2067	12.0800	85.2067	0.00
20/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3484	4	3484	4	0.00
20/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3509	4	3509	4	0.00
20/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3533	4	3533	4	0.00
20/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4978	5	4978	5	0.00
20/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4951	5	4951	5	0.00
20/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4923	5	4923	5	0.00
20/07/2023	R053 On 03-August-23			Bond Future	12.32	98.8531	12.3172	98.8531	0.00
20/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3134	3	3134	3	0.00
20/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3192	3	3192	3	0.00
20/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3251	3	3251	3	0.00
20/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	321	0	321	0	0.00
20/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	333	0	333	0	0.00
20/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	346	0	346	0	0.00
20/07/2023	R053 On 02-November-23			Bond Future	12.42	95.1636	12.4229	95.1636	5,189.00
20/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5248	5	5248	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
20/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5157	5	5157	5	0.00
20/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5203	5	5203	5	0.00
20/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2359	2	2359	2	0.00
20/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2383	2	2383	2	0.00
20/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2335	2	2335	2	0.00
20/07/2023	R053 On 01-February-24			Bond Future	12.52	97.3235	12.5232	97.3235	0.00
20/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6505	7	6505	7	0.00
20/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6418	7	6418	7	0.00
20/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6461	7	6461	7	0.00
20/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3569	3	3569	3	0.00
20/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3619	4	3619	4	0.00
20/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3594	4	3594	4	0.00
20/07/2023	R053 On 02-May-24			Bond Future	12.63	93.6638	12.6285	93.6638	0.00
20/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7323	7	7323	7	0.00
20/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7364	8	7364	8	0.00
20/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7406	8	7406	8	0.00
20/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4603	5	4603	5	0.00
20/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4577	4	4577	4	0.00
20/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4551	4	4551	4	0.00
20/07/2023	R053 On 01-August-24			Bond Future	12.74	95.7939	12.7363	95.7939	0.00
20/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7887	8	7887	8	0.00
20/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	7807	8	7807	8	0.00
20/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	7847	8	7847	8	0.00
20/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5088	5	5088	5	0.00
20/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5115	5	5115	5	0.00
20/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5062	5	5062	5	0.00
20/07/2023	R186 On 03-August-23			Bond Future	9.00	105.6791	9.0039	105.6791	28,094.00
20/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2111	2	2111	2	0.00
20/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2167	2	2167	2	0.00
20/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2139	2	2139	2	0.00
20/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	10	0	10	0	0.00
20/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	11	0	11	0	0.00
20/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	10	0	10	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
20/07/2023	R186 On 02-November-23			Bond Future	9.01	108.0058	9.0088	108.0058	135,071.00
20/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3892	4	3892	4	0.00
20/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1629	2	1629	2	0.00
20/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1611	2	1611	2	0.00
20/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1647	2	1647	2	0.00
20/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1219	1	1219	1	1,715.00
20/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	584	1	584	1	0.00
20/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	601	1	601	1	0.00
20/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	592	1	592	1	0.00
20/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	119	0	119	0	1,715.00
20/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	834	1	834	1	0.00
20/07/2023	R186 On 01-February-24			Bond Future	8.99	105.1453	8.9865	105.1453	0.00
20/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2128	2	2128	2	0.00
20/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2110	2	2110	2	0.00
20/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2092	2	2092	2	0.00
20/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	782	1	782	1	0.00
20/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	797	1	797	1	0.00
20/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	789	1	789	1	0.00
20/07/2023	R186 On 02-May-24			Bond Future	8.96	107.5292	8.9606	107.5292	0.00
20/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	484	1	484	1	0.00
20/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2599	3	2599	3	2,030.00
20/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	478	0	478	0	0.00
20/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	490	1	490	1	0.00
20/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3818	4	3818	4	0.00
20/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	510	0	510	0	2,030.00
20/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2750	3	2750	3	0.00
20/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	814	1	814	1	0.00
20/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2787	3	2787	3	0.00
20/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2769	3	2769	3	0.00
20/07/2023	R186 On 01-August-24			Bond Future	8.93	104.6653	8.9256	104.6653	0.00
20/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1197	1	1197	1	0.00
20/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1175	1	1175	1	0.00
20/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1187	1	1187	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
20/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1682	2	1682	2	0.00
20/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1704	2	1704	2	0.00
20/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1693	2	1693	2	0.00
20/07/2023	R197 On 03-August-23			Bond Future	334.73	334.7269	334.7257	334.7269	44.00
20/07/2023	R197 On 02-November-23			Bond Future	342.18	342.1791	342.1768	342.1791	0.00
20/07/2023	R202 On 03-August-23			Bond Future	249.52	249.5118	249.5154	249.5118	5,323.00
20/07/2023	R202 On 02-November-23			Bond Future	255.07	255.0669	255.0696	255.0669	4,746.00
20/07/2023	R202 On 01-February-24			Bond Future	255.97	255.9629	255.9653	255.9629	0.00
20/07/2023	R202 On 02-May-24			Bond Future	261.83	261.8258	261.8285	261.8258	0.00
20/07/2023	R202 On 01-August-24			Bond Future	262.77	262.7633	262.7657	262.7633	0.00
20/07/2023	R209 On 03-August-23			Bond Future	11.73	66.7241	11.7302	66.7241	8,818.00
20/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	1	0	1	0	7,000.00
20/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1389	2	1389	2	0.00
20/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	79	0	79	0	7,000.00
20/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
20/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	1	0	1	0	1,730.00
20/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1323	1	1323	1	0.00
20/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1356	2	1356	2	0.00
20/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1562	2	1562	2	0.00
20/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	288	0	288	0	1,750.00
20/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2437	2	2437	2	0.00
20/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	349	0	349	0	0.00
20/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9086	9	9086	9	0.00
20/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	376	0	376	0	0.00
20/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	362	0	362	0	0.00
20/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4945	5	4945	5	0.00
20/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5210	5	5210	5	0.00
20/07/2023	R209 On 02-November-23			Bond Future	11.82	65.0394	11.8228	65.0394	28,256.00
20/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1132	1	1132	1	0.00
20/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1097	1	1097	1	0.00
20/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1115	1	1115	1	0.00
20/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3453	3	3453	3	0.00
20/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3486	3	3486	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
20/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3421	3	3421	3	0.00
20/07/2023	R209 On 01-February-24			Bond Future	11.91	66.5155	11.9097	66.5155	0.00
20/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3426	4	3426	4	0.00
20/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3399	4	3399	4	0.00
20/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3453	4	3453	4	0.00
20/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2392	2	2392	2	0.00
20/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2410	2	2410	2	0.00
20/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2429	2	2429	2	0.00
20/07/2023	R209 On 02-May-24			Bond Future	12.00	64.8698	12.0014	64.8698	0.00
20/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1773	2	1773	2	0.00
20/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1756	2	1756	2	0.00
20/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1740	2	1740	2	0.00
20/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5727	6	5727	6	0.00
20/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5694	6	5694	6	0.00
20/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5660	6	5660	6	0.00
20/07/2023	R209 On 01-August-24			Bond Future	12.10	66.3456	12.0957	66.3456	0.00
20/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3138	3	3138	3	0.00
20/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3116	3	3116	3	0.00
20/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3160	3	3160	3	0.00
20/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4522	4	4522	4	0.00
20/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4546	4	4546	4	0.00
20/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4571	4	4571	4	0.00
20/07/2023	R210 On 03-August-23			Bond Future	224.85	224.8542	224.8546	224.8542	360.00
20/07/2023	R210 On 02-November-23			Bond Future	226.69	226.6938	226.6936	226.6938	70.00
20/07/2023	R210 On 01-February-24			Bond Future	231.89	231.8916	231.8911	231.8916	0.00
20/07/2023	R210 On 02-May-24			Bond Future	233.96	233.9579	233.9572	233.9579	0.00
20/07/2023	R210 On 01-August-24			Bond Future	239.34	239.3357	239.3354	239.3357	0.00
20/07/2023	R213 On 03-August-23			Bond Future	10.76	84.1523	10.7587	84.1523	4,288.00
20/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3701	4	3701	4	0.00
20/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3742	4	3742	4	0.00
20/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3783	4	3783	4	0.00
20/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	25	0	25	0	0.00
20/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	24	0	24	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
20/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	26	0	26	0	0.00
20/07/2023	R213 On 02-November-23			Bond Future	10.84	82.4476	10.8440	82.4476	27,649.00
20/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3476	4	3476	4	731.00
20/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7762	8	7762	8	0.00
20/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2562	3	2562	3	0.00
20/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2536	3	2536	3	0.00
20/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2589	3	2589	3	0.00
20/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2105	2	2105	2	731.00
20/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1690	2	1690	2	0.00
20/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1360	1	1360	1	0.00
20/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1391	1	1391	1	0.00
20/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1375	1	1375	1	0.00
20/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	189	0	189	0	731.00
20/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	940	1	940	1	0.00
20/07/2023	R213 On 01-February-24			Bond Future	10.93	84.3185	10.9255	84.3185	0.00
20/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4625	5	4625	5	0.00
20/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4567	5	4567	5	0.00
20/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4596	5	4596	5	0.00
20/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1359	1	1359	1	0.00
20/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1370	1	1370	1	0.00
20/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1348	1	1348	1	0.00
20/07/2023	R213 On 02-May-24			Bond Future	11.00	82.6700	11.0039	82.6700	0.00
20/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1593	2	1593	2	0.00
20/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1608	2	1608	2	0.00
20/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1623	2	1623	2	0.00
20/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4596	4	4596	4	0.00
20/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4624	4	4624	4	0.00
20/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4653	5	4653	5	0.00
20/07/2023	R213 On 01-August-24			Bond Future	11.08	84.5515	11.0844	84.5515	0.00
20/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2686	3	2686	3	0.00
20/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2646	3	2646	3	0.00
20/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2666	3	2666	3	0.00
20/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3534	3	3534	3	0.00

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20/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3555	3	3555	3	0.00
20/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3513	3	3513	3	0.00
20/07/2023	R214 On 03-August-23			Bond Future	12.13	62.4727	12.1257	62.4727	15,856.00
20/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	866	1	866	1	0.00
20/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	815	1	815	1	0.00
20/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	840	1	840	1	0.00
20/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	723	1	723	1	0.00
20/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	745	1	745	1	0.00
20/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	701	1	701	1	0.00
20/07/2023	R214 On 02-November-23			Bond Future	12.22	60.5447	12.2241	60.5447	12,853.00
20/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	703	1	703	1	0.00
20/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	729	1	729	1	0.00
20/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	716	1	716	1	0.00
20/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4546	4	4546	4	0.00
20/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4586	4	4586	4	0.00
20/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4506	4	4506	4	0.00
20/07/2023	R214 On 01-February-24			Bond Future	12.32	61.9186	12.3206	61.9186	0.00
20/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2546	3	2546	3	0.00
20/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2569	3	2569	3	0.00
20/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2593	3	2593	3	0.00
20/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3357	3	3357	3	0.00
20/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3382	3	3382	3	0.00
20/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3407	3	3407	3	0.00
20/07/2023	R214 On 02-May-24			Bond Future	12.41	60.0164	12.4136	60.0164	0.00
20/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1631	2	1631	2	0.00
20/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1602	2	1602	2	0.00
20/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1617	2	1617	2	0.00
20/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6281	6	6281	6	0.00
20/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6319	6	6319	6	0.00
20/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6242	6	6242	6	0.00
20/07/2023	R214 On 01-August-24			Bond Future	12.51	61.3820	12.5080	61.3820	0.00
20/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3116	3	3116	3	0.00
20/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3138	3	3138	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
20/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3159	3	3159	3	0.00
20/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4700	5	4700	5	0.00
20/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4726	5	4726	5	0.00
20/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4752	5	4752	5	0.00
20/07/2023	R248 On 03-August-23			Bond Future	12.28	76.7377	12.2816	76.7377	49,646.00
20/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	481	1	481	1	0.00
20/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	501	1	501	1	0.00
20/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5063	5	5063	5	0.00
20/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1013	1	1013	1	1,053.00
20/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	113	0	113	0	1,053.00
20/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	521	1	521	1	0.00
20/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	1537	1	1537	1	0.00
20/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3030	3	3030	3	0.00
20/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	906	1	906	1	0.00
20/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	25	0	25	0	1,053.00
20/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	1577	2	1577	2	0.00
20/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	1617	2	1617	2	0.00
20/07/2023	R248 On 02-November-23			Bond Future	12.39	73.9804	12.3862	73.9804	223,755.00
20/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1216	1	1216	1	207.00
20/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	706	1	706	1	0.00
20/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3053	3	3053	3	207.00
20/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7202	7	7202	7	0.00
20/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	682	1	682	1	0.00
20/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	694	1	694	1	0.00
20/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	769	1	769	1	207.00
20/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6215	6	6215	6	0.00
20/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4738	5	4738	5	0.00
20/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2403	2	2403	2	0.00
20/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6322	6	6322	6	0.00
20/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6268	6	6268	6	0.00
20/07/2023	R248 On 01-February-24			Bond Future	12.49	75.6593	12.4892	75.6593	0.00
20/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2737	3	2737	3	0.00
20/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2685	3	2685	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
20/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2711	3	2711	3	0.00
20/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4683	5	4683	5	0.00
20/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4716	5	4716	5	0.00
20/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4650	5	4650	5	0.00
20/07/2023	R248 On 02-May-24			Bond Future	12.59	72.9241	12.5886	72.9241	0.00
20/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1767	2	1767	2	0.00
20/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1735	2	1735	2	0.00
20/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1751	2	1751	2	0.00
20/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8482	8	8482	8	0.00
20/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8582	8	8582	8	0.00
20/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8532	8	8532	8	0.00
20/07/2023	R248 On 01-August-24			Bond Future	12.69	74.5831	12.6899	74.5831	13,000.00
20/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3806	4	3806	4	0.00
20/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3754	4	3754	4	0.00
20/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3780	4	3780	4	0.00
20/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5931	6	5931	6	0.00
20/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5964	6	5964	6	0.00
20/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5899	6	5899	6	0.00