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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
31/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	2025 On 03-August-23			Bond Future	169.50	169.4831	169.4976	169.4831	812.00
31/07/2023	2025 On 02-November-23			Bond Future	173.25	173.2403	173.2545	173.2403	5,566.00
31/07/2023	2025 On 01-February-24			Bond Future	175.41	175.3947	175.4091	175.3947	214.00
31/07/2023	2025 On 02-May-24			Bond Future	179.41	179.3905	179.4055	179.3905	0.00
31/07/2023	2025 On 01-August-24			Bond Future	181.73	181.7100	181.7253	181.7100	0.00
31/07/2023	2029 On 03-August-23			Bond Future	123.12	123.2507	123.1153	123.2507	1,075.00
31/07/2023	2029 On 02-November-23			Bond Future	124.51	124.6536	124.5149	124.6536	1,287.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2023	2029 On 01-February-24			Bond Future	127.35	127.4901	127.3481	127.4901	728.00
31/07/2023	2029 On 02-May-24			Bond Future	128.89	129.0318	128.8866	129.0318	0.00
31/07/2023	2029 On 01-August-24			Bond Future	131.87	132.0188	131.8704	132.0188	0.00
31/07/2023	2030 On 03-August-23			Bond Future	10.20	90.0551	10.1990	90.0551	43,823.00
31/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4878	5	4878	5	0.00
31/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9686	10	9686	10	0.00
31/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	914	1	914	1	1,012.00
31/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1938	2	1938	2	350.00
31/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4797	5	4797	5	0.00
31/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10806	11	10806	11	0.00
31/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4837	5	4837	5	0.00
31/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
31/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	2	0	2	0	0.00
31/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
31/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	45	0	45	0	0.00
31/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2030 On 02-November-23			Bond Future	10.26	92.0291	10.2624	92.0291	89,738.00
31/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	8104	8	8104	8	0.00
31/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	4078	4	4078	4	500.00
31/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5604	6	5604	6	0.00
31/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	3140	3	3140	3	0.00
31/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	983	1	983	1	500.00
31/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2567	3	2567	3	500.00
31/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	5118	5	5118	5	0.00
31/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	3080	3	3080	3	0.00
31/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	3110	3	3110	3	0.00
31/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1289	1	1289	1	800.00
31/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1974	2	1974	2	500.00
31/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	578	1	578	1	800.00
31/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	3566	4	3566	4	0.00
31/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2108	2	2108	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
31/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	832	1	832	1	0.00
31/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	843	1	843	1	0.00
31/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	348	0	348	0	500.00
31/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	98	0	98	0	500.00
31/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1071	1	1071	1	0.00
31/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	2575	3	2575	3	0.00
31/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	821	1	821	1	0.00
31/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1437	1	1437	1	0.00
31/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	284	0	284	0	800.00
31/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	543	1	543	1	0.00
31/07/2023	2030 On 01-February-24			Bond Future	10.32	90.0954	10.3196	90.0954	0.00
31/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6647	7	6647	7	0.00
31/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7425	8	7425	8	0.00
31/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	6295	6	6295	6	0.00
31/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4931	5	4931	5	0.00
31/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	5052	5	5052	5	0.00
31/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	5082	5	5082	5	0.00
31/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2473	3	2473	3	500.00
31/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1811	2	1811	2	400.00
31/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	1038	1	1038	1	400.00
31/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1495	2	1495	2	500.00
31/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	5112	5	5112	5	0.00
31/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6615	7	6615	7	0.00
31/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1985	2	1985	2	200.00
31/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	4030	4	4030	4	0.00
31/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1561	2	1561	2	1,360.00
31/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1682	2	1682	2	500.00
31/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3004	3	3004	3	0.00
31/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4177	4	4177	4	0.00
31/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3277	3	3277	3	0.00
31/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3176	3	3176	3	0.00
31/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	2642	3	2642	3	0.00
31/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	607	1	607	1	500.00

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31/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	933	1	933	1	0.00
31/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	601	1	601	1	500.00
31/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	484	0	484	0	400.00
31/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	2842	3	2842	3	0.00
31/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2185	2	2185	2	0.00
31/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1294	1	1294	1	700.00
31/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	941	1	941	1	0.00
31/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	949	1	949	1	0.00
31/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	984	1	984	1	1,360.00
31/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	664	1	664	1	200.00
31/07/2023	2030 On 02-May-24			Bond Future	10.39	92.1267	10.3858	92.1267	0.00
31/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10501	11	10501	11	0.00
31/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4521	5	4521	5	500.00
31/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6861	7	6861	7	0.00
31/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2271	2	2271	2	1,000.00
31/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1689	2	1689	2	0.00
31/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	8178	8	8178	8	0.00
31/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	3261	3	3261	3	500.00
31/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3745	4	3745	4	1,080.00
31/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1657	2	1657	2	0.00
31/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1673	2	1673	2	0.00
31/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1435	2	1435	2	1,000.00
31/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4375	4	4375	4	0.00
31/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	3954	4	3954	4	0.00
31/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	3979	4	3979	4	0.00
31/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2042	2	2042	2	0.00
31/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2337	2	2337	2	0.00
31/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	679	1	679	1	1,080.00
31/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1664	2	1664	2	0.00
31/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	3929	4	3929	4	0.00
31/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3173	3	3173	3	0.00
31/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	947	1	947	1	1,000.00
31/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	317	0	317	0	500.00

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31/07/2023	2030 On 01-August-24			Bond Future	10.45	90.2328	10.4500	90.2328	0.00
31/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2830	3	2830	3	0.00
31/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2789	3	2789	3	0.00
31/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2809	3	2809	3	0.00
31/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3078	3	3078	3	0.00
31/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3097	3	3097	3	0.00
31/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3061	3	3061	3	0.00
31/07/2023	2032 On 03-August-23			Bond Future	10.87	88.6774	10.8651	88.6774	61,507.00
31/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2850	3	2850	3	0.00
31/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	5416	6	5416	6	5,000.00
31/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	4309	5	4309	5	0.00
31/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	4263	4	4263	4	0.00
31/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	3087	3	3087	3	11,000.00
31/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
31/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
31/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5598	6	5598	6	3,000.00
31/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	4356	5	4356	5	0.00
31/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4957	5	4957	5	5,000.00
31/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	3324	4	3324	4	0.00
31/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	0	0	0	0	7,500.00
31/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	0	0	0	0	3,000.00
31/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	2877	3	2877	3	0.00
31/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	6618	6	6618	6	0.00
31/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	0	0	0	0	11,000.00
31/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
31/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	1	0	1	0	7,500.00
31/07/2023	2032 On 02-November-23			Bond Future	10.95	86.4584	10.9493	86.4584	194,410.00
31/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6445	7	6445	7	0.00
31/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3627	4	3627	4	0.00

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31/07/2023	2032 On 02-November-23	11.60	Call	Bond Future	3972	0	3972	0	0.00
31/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4617	5	4617	5	0.00
31/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2758	3	2758	3	0.00
31/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2912	3	2912	3	0.00
31/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1152	1	1152	1	500.00
31/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2348	3	2348	3	500.00
31/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2728	3	2728	3	0.00
31/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	5061	5	5061	5	0.00
31/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	2101	2	2101	2	0.00
31/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2789	3	2789	3	0.00
31/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1171	1	1171	1	500.00
31/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1410	2	1410	2	500.00
31/07/2023	2032 On 02-November-23	10.35	Call	Bond Future	781	0	781	0	7,750.00
31/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	2945	3	2945	3	0.00
31/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1387	1	1387	1	0.00
31/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	1855	2	1855	2	500.00
31/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	1666	2	1666	2	0.00
31/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	2977	3	2977	3	0.00
31/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	588	1	588	1	0.00
31/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	997	1	997	1	500.00
31/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1422	1	1422	1	0.00
31/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	2586	3	2586	3	0.00
31/07/2023	2032 On 02-November-23	10.35	Put	Bond Future	3768	0	3768	0	0.00
31/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1320	1	1320	1	500.00
31/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1404	1	1404	1	0.00
31/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	691	1	691	1	500.00
31/07/2023	2032 On 02-November-23	11.60	Put	Bond Future	876	0	876	0	15,500.00
31/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	358	0	358	0	500.00
31/07/2023	2032 On 01-February-24			Bond Future	11.03	88.4053	11.0276	88.4053	0.00
31/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7919	8	7919	8	0.00
31/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	5236	5	5236	5	0.00
31/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2158	2	2158	2	1,200.00
31/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	8318	8	8318	8	0.00

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31/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	5203	5	5203	5	0.00
31/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7486	8	7486	8	0.00
31/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2959	3	2959	3	500.00
31/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1804	2	1804	2	500.00
31/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2203	2	2203	2	200.00
31/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	899	1	899	1	1,200.00
31/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4909	5	4909	5	0.00
31/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	5170	5	5170	5	0.00
31/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1453	1	1453	1	0.00
31/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1553	1	1553	1	200.00
31/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	5935	6	5935	6	0.00
31/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2662	3	2662	3	0.00
31/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1441	1	1441	1	0.00
31/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	681	1	681	1	500.00
31/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3447	3	3447	3	0.00
31/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3394	3	3394	3	0.00
31/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1429	1	1429	1	0.00
31/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	827	1	827	1	200.00
31/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	3924	4	3924	4	0.00
31/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	747	1	747	1	1,200.00
31/07/2023	2032 On 02-May-24			Bond Future	11.11	86.2359	11.1110	86.2359	0.00
31/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	10343	11	10343	11	0.00
31/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3260	3	3260	3	500.00
31/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3938	4	3938	4	1,550.00
31/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	2143	2	2143	2	500.00
31/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	2066	2	2066	2	0.00
31/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	2046	2	2046	2	0.00
31/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9778	10	9778	10	0.00
31/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8843	9	8843	9	0.00
31/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2263	2	2263	2	1,550.00
31/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2712	3	2712	3	1,000.00
31/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1728	2	1728	2	1,000.00
31/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	2085	2	2085	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
31/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	4703	5	4703	5	0.00
31/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5323	5	5323	5	0.00
31/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	3892	4	3892	4	0.00
31/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4446	4	4446	4	0.00
31/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	806	1	806	1	500.00
31/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	4762	5	4762	5	0.00
31/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	4732	5	4732	5	0.00
31/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4616	4	4616	4	0.00
31/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	2834	3	2834	3	0.00
31/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1010	1	1010	1	1,000.00
31/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3357	3	3357	3	0.00
31/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	691	1	691	1	1,550.00
31/07/2023	2032 On 01-August-24			Bond Future	11.19	88.2125	11.1925	88.2125	0.00
31/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3281	3	3281	3	0.00
31/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3257	3	3257	3	0.00
31/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3305	3	3305	3	0.00
31/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3499	3	3499	3	0.00
31/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3542	4	3542	4	0.00
31/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3520	3	3520	3	0.00
31/07/2023	2033 On 03-August-23			Bond Future	117.95	118.1521	117.9482	118.1521	977.00
31/07/2023	2033 On 02-November-23			Bond Future	119.14	119.3469	119.1380	119.3469	2,255.00
31/07/2023	2033 On 01-February-24			Bond Future	121.85	122.0626	121.8488	122.0626	6,141.00
31/07/2023	2033 On 02-May-24			Bond Future	123.17	123.3858	123.1674	123.3858	0.00
31/07/2023	2033 On 01-August-24			Bond Future	126.02	126.2421	126.0188	126.2421	0.00
31/07/2023	2037 On 03-August-23			Bond Future	11.87	78.0285	11.8658	78.0285	45,217.00
31/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
31/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
31/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1530	2	1530	2	0.00
31/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1432	2	1432	2	0.00
31/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1481	2	1481	2	0.00
31/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	41	0	41	0	0.00
31/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	46	0	46	0	0.00
31/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	37	0	37	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
31/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5007	5	5007	5	0.00
31/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	9405	9	9405	9	0.00
31/07/2023	2037 On 02-November-23			Bond Future	11.97	79.7390	11.9653	79.7390	64,136.00
31/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1345	1	1345	1	0.00
31/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1324	1	1324	1	0.00
31/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2526	3	2526	3	731.00
31/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	4205	4	4205	4	731.00
31/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1366	1	1366	1	0.00
31/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9751	10	9751	10	0.00
31/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	244	0	244	0	731.00
31/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	3597	3	3597	3	0.00
31/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	3633	4	3633	4	0.00
31/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1272	1	1272	1	0.00
31/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2230	2	2230	2	0.00
31/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	3562	3	3562	3	0.00
31/07/2023	2037 On 01-February-24			Bond Future	12.06	77.2781	12.0634	77.2781	76,958.00
31/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9885	10	9885	10	0.00
31/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	4024	4	4024	4	0.00
31/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	4056	4	4056	4	0.00
31/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3357	3	3357	3	2,500.00
31/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	6130	6	6130	6	0.00
31/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	4087	4	4087	4	0.00
31/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2679	3	2679	3	0.00
31/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3215	3	3215	3	0.00
31/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1686	2	1686	2	2,500.00
31/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	772	1	772	1	2,500.00
31/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	2699	3	2699	3	0.00
31/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	2720	3	2720	3	0.00
31/07/2023	2037 On 02-May-24			Bond Future	12.17	79.0202	12.1677	79.0202	0.00
31/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	2198	2	2198	2	0.00
31/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	2218	2	2218	2	0.00
31/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2238	2	2238	2	0.00
31/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6234	6	6234	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6198	6	6198	6	0.00
31/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6161	6	6161	6	0.00
31/07/2023	2037 On 01-August-24			Bond Future	12.27	76.5753	12.2735	76.5753	0.00
31/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	4009	4	4009	4	0.00
31/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3983	4	3983	4	0.00
31/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3957	4	3957	4	0.00
31/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	4917	5	4917	5	0.00
31/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	4890	5	4890	5	0.00
31/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	4864	5	4864	5	0.00
31/07/2023	2038 On 03-August-23			Bond Future	127.20	127.0615	127.2048	127.0615	737.00
31/07/2023	2038 On 02-November-23			Bond Future	130.02	129.8783	130.0242	129.8783	4,602.00
31/07/2023	2038 On 01-February-24			Bond Future	130.97	130.8227	130.9719	130.8227	0.00
31/07/2023	2038 On 02-May-24			Bond Future	133.96	133.8028	133.9557	133.8028	0.00
31/07/2023	2038 On 01-August-24			Bond Future	134.99	134.8375	134.9939	134.8375	0.00
31/07/2023	2040 On 03-August-23			Bond Future	12.11	78.4016	12.1059	78.4016	17,094.00
31/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	806	1	806	1	0.00
31/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	848	1	848	1	0.00
31/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	890	1	890	1	0.00
31/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	172	0	172	0	0.00
31/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	187	0	187	0	0.00
31/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	203	0	203	0	0.00
31/07/2023	2040 On 02-November-23			Bond Future	12.21	80.1202	12.2084	80.1202	34,021.00
31/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	5268	5	5268	5	0.00
31/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	2200	2	2200	2	875.00
31/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	1032	1	1032	1	0.00
31/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1434	1	1434	1	128.00
31/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3843	4	3843	4	128.00
31/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	8077	8	8077	8	0.00
31/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	862	1	862	1	875.00
31/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	996	1	996	1	0.00
31/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	1014	1	1014	1	0.00
31/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	4743	5	4743	5	0.00
31/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	5106	5	5106	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
31/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	492	0	492	0	128.00
31/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	4655	5	4655	5	0.00
31/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	2827	3	2827	3	0.00
31/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	1643	2	1643	2	0.00
31/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	3837	4	3837	4	0.00
31/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	4699	5	4699	5	0.00
31/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1079	1	1079	1	875.00
31/07/2023	2040 On 01-February-24			Bond Future	12.31	77.4175	12.3098	77.4175	93,216.00
31/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3623	4	3623	4	0.00
31/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3562	4	3562	4	0.00
31/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3593	4	3593	4	0.00
31/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3422	3	3422	3	0.00
31/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3448	3	3448	3	0.00
31/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3396	3	3396	3	0.00
31/07/2023	2040 On 02-May-24			Bond Future	12.42	79.1627	12.4168	79.1627	0.00
31/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	2174	2	2174	2	0.00
31/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	2133	2	2133	2	0.00
31/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	2153	2	2153	2	0.00
31/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	6825	7	6825	7	0.00
31/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	6906	7	6906	7	0.00
31/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	6865	7	6865	7	0.00
31/07/2023	2040 On 01-August-24			Bond Future	12.53	76.4706	12.5255	76.4706	0.00
31/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3906	4	3906	4	0.00
31/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3933	4	3933	4	0.00
31/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3961	4	3961	4	0.00
31/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	4989	5	4989	5	0.00
31/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5018	5	5018	5	0.00
31/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5046	5	5046	5	0.00
31/07/2023	2044 On 03-August-23			Bond Future	12.18	74.7495	12.1757	74.7495	15,600.00
31/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	2	0	2	0	4,553.00
31/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	415	1	415	1	0.00
31/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1882	2	1882	2	0.00
31/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	93	0	93	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
31/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	360	1	360	1	0.00
31/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	387	1	387	1	0.00
31/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	479	1	479	1	0.00
31/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	511	1	511	1	0.00
31/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	1135	1	1135	1	4,754.00
31/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	22	0	22	0	9,106.00
31/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	449	1	449	1	0.00
31/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	2569	2	2569	2	3,076.00
31/07/2023	2044 On 02-November-23			Bond Future	12.27	76.3880	12.2749	76.3880	50,738.00
31/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	860	1	860	1	0.00
31/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	876	1	876	1	0.00
31/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	893	1	893	1	0.00
31/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5163	5	5163	5	0.00
31/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5210	5	5210	5	0.00
31/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5258	5	5258	5	0.00
31/07/2023	2044 On 01-February-24			Bond Future	12.37	73.7265	12.3729	73.7265	31,797.00
31/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	3261	3	3261	3	0.00
31/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	3290	3	3290	3	0.00
31/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	3320	3	3320	3	0.00
31/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	3795	4	3795	4	0.00
31/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	3823	4	3823	4	0.00
31/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	3851	4	3851	4	0.00
31/07/2023	2044 On 02-May-24			Bond Future	12.48	75.3885	12.4759	75.3885	0.00
31/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	2175	2	2175	2	0.00
31/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	2196	2	2196	2	0.00
31/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	2217	2	2217	2	0.00
31/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	6990	7	6990	7	0.00
31/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7031	7	7031	7	0.00
31/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7073	7	7073	7	0.00
31/07/2023	2044 On 01-August-24			Bond Future	12.58	72.7350	12.5804	72.7350	0.00
31/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3993	4	3993	4	0.00
31/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3939	4	3939	4	0.00
31/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3966	4	3966	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
31/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5604	5	5604	5	0.00
31/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5634	5	5634	5	0.00
31/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5573	5	5573	5	0.00
31/07/2023	2046 On 03-August-23			Bond Future	112.18	112.1812	112.1764	112.1812	10,131.00
31/07/2023	2046 On 02-November-23			Bond Future	112.57	112.5794	112.5741	112.5794	16,070.00
31/07/2023	2046 On 01-February-24			Bond Future	115.14	115.1411	115.1355	115.1411	0.00
31/07/2023	2046 On 02-May-24			Bond Future	115.62	115.6225	115.6170	115.6225	0.00
31/07/2023	2046 On 01-August-24			Bond Future	118.29	118.2988	118.2932	118.2988	0.00
31/07/2023	2050 On 03-August-23			Bond Future	112.10	110.9514	112.1024	110.9514	9,124.00
31/07/2023	2050 On 02-November-23			Bond Future	114.59	113.4110	114.5871	113.4110	14,011.00
31/07/2023	2050 On 01-February-24			Bond Future	114.95	113.7520	114.9547	113.7520	0.00
31/07/2023	2050 On 02-May-24			Bond Future	117.57	116.3433	117.5736	116.3433	0.00
31/07/2023	2050 On 01-August-24			Bond Future	118.00	116.7376	117.9962	116.7376	0.00
31/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	AL37 On 03-August-23			Index Future	892.39	893.3970	892.3940	893.3970	0.00
31/07/2023	AL37 On 02-November-23			Index Future	911.95	912.9810	911.9450	912.9810	0.00
31/07/2023	AL37 On 01-February-24			Index Future	932.48	933.5380	932.4770	933.5380	0.00
31/07/2023	AL37 On 02-May-24			Index Future	953.52	954.5960	953.5150	954.5960	0.00
31/07/2023	AL37 On 01-August-24			Index Future	975.39	976.4910	975.3890	976.4910	0.00
31/07/2023	AL7T On 03-August-23			Index Future	1024.59	1026.6770	1024.5940	1026.6770	0.00
31/07/2023	AL7T On 02-November-23			Index Future	1047.04	1049.1820	1047.0410	1049.1820	0.00
31/07/2023	AL7T On 01-February-24			Index Future	1070.61	1072.8060	1070.6140	1072.8060	0.00
31/07/2023	AL7T On 02-May-24			Index Future	1094.77	1097.0060	1094.7690	1097.0060	0.00
31/07/2023	AL7T On 01-August-24			Index Future	1119.88	1122.1670	1119.8830	1122.1670	0.00
31/07/2023	ALBI On 03-August-23			Index Future	893.93	895.5630	893.9260	895.5630	1.00
31/07/2023	ALBI On 02-November-23			Index Future	913.51	915.1940	913.5110	915.1940	106.00
31/07/2023	ALBI On 01-February-24			Index Future	934.08	935.8010	934.0780	935.8010	0.00
31/07/2023	ALBI On 02-May-24			Index Future	955.15	956.9100	955.1520	956.9100	0.00
31/07/2023	ALBI On 01-August-24			Index Future	977.06	978.8590	977.0630	978.8590	0.00
31/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C007 On 31-January-37			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
31/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2023	ES33 On 03-August-23			Bond Future	12.33	75.6445	12.3275	75.6445	350.00
31/07/2023	ES33 On 02-November-23			Bond Future	12.46	73.5231	12.4583	73.5231	0.00
31/07/2023	ES33 On 01-February-24			Bond Future	12.59	75.1961	12.5897	75.1961	0.00
31/07/2023	ES33 On 02-May-24			Bond Future	12.72	73.1088	12.7246	73.1088	0.00
31/07/2023	ES33 On 01-August-24			Bond Future	12.86	74.8002	12.8592	74.8002	0.00
31/07/2023	ES42 On 03-August-23			Bond Future	12.79	72.3535	12.7871	72.3535	4,000.00
31/07/2023	ES42 On 02-November-23			Bond Future	12.91	69.6940	12.9124	69.6940	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
31/07/2023	ES42 On 01-February-24			Bond Future	13.03	71.2801	13.0320	71.2801	0.00
31/07/2023	ES42 On 02-May-24			Bond Future	13.16	68.6407	13.1592	68.6407	0.00
31/07/2023	ES42 On 01-August-24			Bond Future	13.28	70.2281	13.2839	70.2281	0.00
31/07/2023	GOVI On 03-August-23			GOVI	881.13	882.7460	881.1270	882.7460	13.00
31/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	438970	46	438970	46	0.00
31/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	439170	46	439170	46	0.00
31/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	439070	46	439070	46	0.00
31/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 02-November-23			GOVI	900.43	902.0960	900.4300	902.0960	825.00
31/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	146300	16	146300	16	0.00
31/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	146200	16	146200	16	0.00
31/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	146100	16	146100	16	0.00
31/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 01-February-24			GOVI	920.70	922.4080	920.7030	922.4080	0.00
31/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	407230	42	407230	42	0.00
31/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	407130	42	407130	42	0.00
31/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	407030	42	407030	42	0.00
31/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 02-May-24			GOVI	941.48	943.2160	941.4760	943.2160	0.00
31/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	94940	8	94940	8	0.00
31/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	95040	8	95040	8	0.00
31/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	95140	8	95140	8	0.00
31/07/2023	GOVI On 01-August-24			GOVI	963.07	964.8500	963.0730	964.8500	0.00
31/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	197030	21	197030	21	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
31/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	196930	21	196930	21	0.00
31/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	196830	21	196830	21	0.00
31/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
31/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
31/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2023	IGOV On 03-August-23			Index Future	328.32	327.8960	328.3150	327.8960	168.00
31/07/2023	IGOV On 02-November-23			Index Future	335.59	335.1650	335.5900	335.1650	515.00
31/07/2023	IGOV On 01-February-24			Index Future	343.23	342.7910	343.2250	342.7910	0.00
31/07/2023	IGOV On 02-May-24			Index Future	351.05	350.6020	351.0470	350.6020	0.00
31/07/2023	IGOV On 01-August-24			Index Future	359.18	358.7190	359.1760	358.7190	0.00
31/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5650	8.4400	91.5650	0.00
31/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.45	91.5600	8.4450	91.5600	0.00
31/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.49	91.5200	8.4850	91.5200	0.00
31/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.50	91.5100	8.4950	91.5100	0.00
31/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.50	91.5200	8.4950	91.5200	0.00
31/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.47	91.5550	8.4700	91.5550	0.00
31/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.42	91.6000	8.4150	91.6000	0.00
31/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.26	91.8050	8.2550	91.8050	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
31/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.15	91.8950	8.1500	91.8950	0.00
31/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.98	92.1100	7.9750	92.1100	0.00
31/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.89	92.1950	7.8900	92.1950	0.00
31/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.87	92.2050	7.8700	92.2050	0.00
31/07/2023	R035 On 03-August-23			Bond Future	11.52	87.4098	11.5157	87.4098	28,467.00
31/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1337	2	1337	2	0.00
31/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2575	3	2575	3	0.00
31/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2523	3	2523	3	0.00
31/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2628	3	2628	3	0.00
31/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	5216	5	5216	5	5,000.00
31/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	2	0	2	0	0.00
31/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	3	0	3	0	0.00
31/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	2	0	2	0	0.00
31/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	0	0	0	0	0.00
31/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	51	0	51	0	4,870.00
31/07/2023	R035 On 02-November-23			Bond Future	11.62	84.8157	11.6155	84.8157	162,861.00
31/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1863	2	1863	2	0.00
31/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2747	3	2747	3	731.00
31/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	448	0	448	0	400.00
31/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4481	5	4481	5	731.00
31/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6922	7	6922	7	0.00
31/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	10059	10	10059	10	0.00
31/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1838	2	1838	2	0.00
31/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1165	1	1165	1	400.00
31/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1812	2	1812	2	0.00
31/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	2943	3	2943	3	0.00
31/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	2913	3	2913	3	0.00
31/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	215	0	215	0	731.00
31/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	561	1	561	1	400.00
31/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1174	1	1174	1	0.00
31/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	3928	4	3928	4	0.00
31/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6131	6	6131	6	0.00
31/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2072	2	2072	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
31/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	2883	3	2883	3	0.00
31/07/2023	R035 On 01-February-24			Bond Future	11.71	86.7255	11.7142	86.7255	0.00
31/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4731	5	4731	5	0.00
31/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1735	2	1735	2	400.00
31/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4663	5	4663	5	0.00
31/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	9439	10	9439	10	0.00
31/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4697	5	4697	5	0.00
31/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	925	1	925	1	400.00
31/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7083	7	7083	7	0.00
31/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2205	2	2205	2	0.00
31/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5003	5	5003	5	0.00
31/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2222	2	2222	2	0.00
31/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	794	1	794	1	400.00
31/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2187	2	2187	2	0.00
31/07/2023	R035 On 02-May-24			Bond Future	11.81	84.1674	11.8089	84.1674	0.00
31/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2398	2	2398	2	0.00
31/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2377	2	2377	2	0.00
31/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2356	2	2356	2	0.00
31/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	5703	6	5703	6	0.00
31/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	5668	6	5668	6	0.00
31/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	5634	5	5634	5	0.00
31/07/2023	R035 On 01-August-24			Bond Future	11.90	86.0967	11.9010	86.0967	0.00
31/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3934	4	3934	4	0.00
31/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3961	4	3961	4	0.00
31/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3988	4	3988	4	0.00
31/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4511	4	4511	4	0.00
31/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4485	4	4485	4	0.00
31/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4460	4	4460	4	0.00
31/07/2023	R053 On 03-August-23			Bond Future	12.08	100.6626	12.0808	100.6626	0.00
31/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	4591	5	4591	5	0.00
31/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	4662	5	4662	5	0.00
31/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	4732	5	4732	5	0.00
31/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	1	0	1	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
31/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	1	0	1	0	0.00
31/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	1	0	1	0	0.00
31/07/2023	R053 On 02-November-23			Bond Future	12.18	97.0034	12.1787	97.0034	5,189.00
31/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	6456	7	6456	7	0.00
31/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	6355	6	6355	6	0.00
31/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	6405	7	6405	7	0.00
31/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	1730	2	1730	2	0.00
31/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	1749	2	1749	2	0.00
31/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	1711	2	1711	2	0.00
31/07/2023	R053 On 01-February-24			Bond Future	12.27	99.1878	12.2720	99.1878	0.00
31/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	7732	8	7732	8	0.00
31/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	7638	8	7638	8	0.00
31/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	7685	8	7685	8	0.00
31/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	2939	3	2939	3	0.00
31/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	2982	3	2982	3	0.00
31/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	2960	3	2960	3	0.00
31/07/2023	R053 On 02-May-24			Bond Future	12.37	95.5583	12.3692	95.5583	0.00
31/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	8602	9	8602	9	0.00
31/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	8646	9	8646	9	0.00
31/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	8691	9	8691	9	0.00
31/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	3995	4	3995	4	0.00
31/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	3972	4	3972	4	0.00
31/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	3950	4	3950	4	0.00
31/07/2023	R053 On 01-August-24			Bond Future	12.46	97.7482	12.4647	97.7482	0.00
31/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	9271	9	9271	9	0.00
31/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	9185	9	9185	9	0.00
31/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	9228	9	9228	9	0.00
31/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4524	4	4524	4	0.00
31/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4547	4	4547	4	0.00
31/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4500	4	4500	4	0.00
31/07/2023	R186 On 03-August-23			Bond Future	8.91	105.9953	8.9112	105.9953	14,827.00
31/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2372	2	2372	2	0.00
31/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2429	3	2429	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
31/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2401	3	2401	3	0.00
31/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	0	0	0	0	0.00
31/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	0	0	0	0	0.00
31/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	0	0	0	0	0.00
31/07/2023	R186 On 02-November-23			Bond Future	8.91	108.3188	8.9111	108.3188	143,123.00
31/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	4130	4	4130	4	0.00
31/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1769	2	1769	2	0.00
31/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1789	2	1789	2	0.00
31/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1809	2	1809	2	0.00
31/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1346	1	1346	1	1,715.00
31/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	477	0	477	0	0.00
31/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	485	0	485	0	0.00
31/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	492	0	492	0	0.00
31/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	88	0	88	0	1,715.00
31/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	693	1	693	1	0.00
31/07/2023	R186 On 01-February-24			Bond Future	8.89	105.4468	8.8863	105.4468	0.00
31/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2327	2	2327	2	0.00
31/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2290	2	2290	2	0.00
31/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2308	2	2308	2	0.00
31/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	725	1	725	1	0.00
31/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	739	1	739	1	0.00
31/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	732	1	732	1	0.00
31/07/2023	R186 On 02-May-24			Bond Future	8.86	107.8244	8.8551	107.8244	0.00
31/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	536	1	536	1	0.00
31/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2813	3	2813	3	2,030.00
31/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	529	1	529	1	0.00
31/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	4040	4	4040	4	0.00
31/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	544	1	544	1	0.00
31/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2556	2	2556	2	0.00
31/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	781	1	781	1	0.00
31/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	485	0	485	0	2,030.00
31/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2590	3	2590	3	0.00
31/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2573	2	2573	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
31/07/2023	R186 On 01-August-24			Bond Future	8.80	104.9850	8.7993	104.9850	0.00
31/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1376	1	1376	1	0.00
31/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1352	1	1352	1	0.00
31/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1364	1	1364	1	0.00
31/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1590	2	1590	2	0.00
31/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1609	2	1609	2	0.00
31/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1599	2	1599	2	0.00
31/07/2023	R197 On 03-August-23			Bond Future	334.68	334.6923	334.6797	334.6923	44.00
31/07/2023	R197 On 02-November-23			Bond Future	342.10	342.1120	342.0978	342.1120	0.00
31/07/2023	R202 On 03-August-23			Bond Future	252.07	252.4864	252.0702	252.4864	5,054.00
31/07/2023	R202 On 02-November-23			Bond Future	257.66	258.0836	257.6574	258.0836	4,746.00
31/07/2023	R202 On 01-February-24			Bond Future	258.57	259.0038	258.5677	259.0038	460.00
31/07/2023	R202 On 02-May-24			Bond Future	264.46	264.9040	264.4583	264.9040	0.00
31/07/2023	R202 On 01-August-24			Bond Future	265.50	265.9527	265.4966	265.9527	0.00
31/07/2023	R209 On 03-August-23			Bond Future	11.58	67.4504	11.5753	67.4504	7,550.00
31/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00
31/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1797	2	1797	2	0.00
31/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	10	0	10	0	7,000.00
31/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
31/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
31/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	2027	2	2027	2	0.00
31/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1706	2	1706	2	0.00
31/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1752	2	1752	2	0.00
31/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	4	0	4	0	1,750.00
31/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	1620	2	1620	2	0.00
31/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	9	0	9	0	0.00
31/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8338	8	8338	8	0.00
31/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	11	0	11	0	0.00
31/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	10	0	10	0	0.00
31/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4195	4	4195	4	0.00
31/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	4461	4	4461	4	0.00
31/07/2023	R209 On 02-November-23			Bond Future	11.66	65.7754	11.6636	65.7754	28,526.00
31/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1318	1	1318	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
31/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1297	1	1297	1	0.00
31/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1278	1	1278	1	0.00
31/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	2908	3	2908	3	0.00
31/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	2878	3	2878	3	0.00
31/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	2848	3	2848	3	0.00
31/07/2023	R209 On 01-February-24			Bond Future	11.75	67.2565	11.7473	67.2565	1,690.00
31/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3868	4	3868	4	0.00
31/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3839	4	3839	4	0.00
31/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3897	4	3897	4	0.00
31/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2071	2	2071	2	0.00
31/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2088	2	2088	2	0.00
31/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2105	2	2105	2	0.00
31/07/2023	R209 On 02-May-24			Bond Future	11.83	65.6194	11.8347	65.6194	0.00
31/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	2038	2	2038	2	0.00
31/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	2019	2	2019	2	0.00
31/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	2001	2	2001	2	0.00
31/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5216	5	5216	5	0.00
31/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5184	5	5184	5	0.00
31/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5152	5	5152	5	0.00
31/07/2023	R209 On 01-August-24			Bond Future	11.92	67.1235	11.9205	67.1235	0.00
31/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3529	4	3529	4	0.00
31/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3505	4	3505	4	0.00
31/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3552	4	3552	4	0.00
31/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4112	4	4112	4	0.00
31/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4135	4	4135	4	0.00
31/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4158	4	4158	4	0.00
31/07/2023	R210 On 03-August-23			Bond Future	225.12	225.3231	225.1178	225.3231	350.00
31/07/2023	R210 On 02-November-23			Bond Future	226.94	227.1519	226.9412	227.1519	70.00
31/07/2023	R210 On 01-February-24			Bond Future	232.10	232.3206	232.1049	232.3206	300.00
31/07/2023	R210 On 02-May-24			Bond Future	234.15	234.3669	234.1465	234.3669	0.00
31/07/2023	R210 On 01-August-24			Bond Future	239.57	239.7921	239.5669	239.7921	0.00
31/07/2023	R213 On 03-August-23			Bond Future	10.63	84.6842	10.6297	84.6842	4,288.00
31/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	4251	4	4251	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
31/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	4293	4	4293	4	0.00
31/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	4335	5	4335	5	0.00
31/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	0	0	0	0	0.00
31/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	0	0	0	0	0.00
31/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	0	0	0	0	0.00
31/07/2023	R213 On 02-November-23			Bond Future	10.71	82.9832	10.7108	82.9832	32,160.00
31/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3815	4	3815	4	731.00
31/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2832	3	2832	3	0.00
31/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	8271	8	8271	8	0.00
31/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2804	3	2804	3	0.00
31/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2861	3	2861	3	0.00
31/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2333	2	2333	2	731.00
31/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1337	1	1337	1	0.00
31/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1051	1	1051	1	0.00
31/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1079	1	1079	1	0.00
31/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	117	0	117	0	731.00
31/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1065	1	1065	1	0.00
31/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	699	1	699	1	0.00
31/07/2023	R213 On 01-February-24			Bond Future	10.79	84.8518	10.7893	84.8518	0.00
31/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4996	5	4996	5	0.00
31/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4936	5	4936	5	0.00
31/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4966	5	4966	5	0.00
31/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1150	1	1150	1	0.00
31/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1160	1	1160	1	0.00
31/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1140	1	1140	1	0.00
31/07/2023	R213 On 02-May-24			Bond Future	10.86	83.2051	10.8636	83.2051	0.00
31/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1782	2	1782	2	0.00
31/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1799	2	1799	2	0.00
31/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1816	2	1816	2	0.00
31/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4207	4	4207	4	0.00
31/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4233	4	4233	4	0.00
31/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4260	4	4260	4	0.00
31/07/2023	R213 On 01-August-24			Bond Future	10.93	85.1126	10.9336	85.1126	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
31/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2991	3	2991	3	0.00
31/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2948	3	2948	3	0.00
31/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2969	3	2969	3	0.00
31/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3228	3	3228	3	0.00
31/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3247	3	3247	3	0.00
31/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3209	3	3209	3	0.00
31/07/2023	R214 On 03-August-23			Bond Future	11.94	63.4077	11.9353	63.4077	14,094.00
31/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1148	1	1148	1	0.00
31/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	1064	1	1064	1	0.00
31/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	1106	1	1106	1	0.00
31/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	57	0	57	0	0.00
31/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	63	0	63	0	0.00
31/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	51	0	51	0	0.00
31/07/2023	R214 On 02-November-23			Bond Future	12.03	61.4944	12.0284	61.4944	13,140.00
31/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	911	1	911	1	0.00
31/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	942	1	942	1	0.00
31/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	927	1	927	1	0.00
31/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	3811	4	3811	4	0.00
31/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	3848	4	3848	4	0.00
31/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	3774	4	3774	4	0.00
31/07/2023	R214 On 01-February-24			Bond Future	12.12	62.8791	12.1202	62.8791	0.00
31/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	3013	3	3013	3	0.00
31/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	3039	3	3039	3	0.00
31/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	3065	3	3065	3	0.00
31/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	2873	3	2873	3	0.00
31/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	2895	3	2895	3	0.00
31/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	2917	3	2917	3	0.00
31/07/2023	R214 On 02-May-24			Bond Future	12.21	60.9911	12.2078	60.9911	0.00
31/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1948	2	1948	2	0.00
31/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1912	2	1912	2	0.00
31/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1930	2	1930	2	0.00
31/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	5623	5	5623	5	0.00
31/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	5658	6	5658	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	5589	5	5589	5	0.00
31/07/2023	R214 On 01-August-24			Bond Future	12.29	62.3893	12.2929	62.3893	0.00
31/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3520	4	3520	4	0.00
31/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3544	4	3544	4	0.00
31/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3568	4	3568	4	0.00
31/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4106	4	4106	4	0.00
31/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4130	4	4130	4	0.00
31/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4154	4	4154	4	0.00
31/07/2023	R248 On 03-August-23			Bond Future	12.09	77.9038	12.0907	77.9038	48,932.00
31/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	452	1	452	1	0.00
31/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	6169	6	6169	6	0.00
31/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	483	1	483	1	0.00
31/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1324	2	1324	2	1,053.00
31/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	26	0	26	0	1,053.00
31/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	515	1	515	1	0.00
31/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	399	0	399	0	0.00
31/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	1810	2	1810	2	0.00
31/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	84	0	84	0	0.00
31/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	427	1	427	1	0.00
31/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	0	0	0	0	1,053.00
31/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	456	1	456	1	0.00
31/07/2023	R248 On 02-November-23			Bond Future	12.19	75.1649	12.1893	75.1649	232,305.00
31/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1547	2	1547	2	207.00
31/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	921	1	921	1	0.00
31/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3679	4	3679	4	207.00
31/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	8132	8	8132	8	0.00
31/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	888	1	888	1	0.00
31/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	904	1	904	1	0.00
31/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	5280	5	5280	5	0.00
31/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	549	1	549	1	207.00
31/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	3919	4	3919	4	0.00
31/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	1879	2	1879	2	0.00
31/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	5378	5	5378	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
31/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	5329	5	5329	5	0.00
31/07/2023	R248 On 01-February-24			Bond Future	12.29	76.8574	12.2872	76.8574	0.00
31/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	3264	3	3264	3	0.00
31/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	3204	3	3204	3	0.00
31/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	3234	3	3234	3	0.00
31/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4043	4	4043	4	0.00
31/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4073	4	4073	4	0.00
31/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4013	4	4013	4	0.00
31/07/2023	R248 On 02-May-24			Bond Future	12.38	74.1403	12.3807	74.1403	0.00
31/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	2132	2	2132	2	0.00
31/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	2091	2	2091	2	0.00
31/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	2111	2	2111	2	0.00
31/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	7667	7	7667	7	0.00
31/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	7757	8	7757	8	0.00
31/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	7712	8	7712	8	0.00
31/07/2023	R248 On 01-August-24			Bond Future	12.47	75.8396	12.4721	75.8396	13,000.00
31/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	4479	4	4479	4	0.00
31/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	4422	4	4422	4	0.00
31/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	4450	4	4450	4	0.00
31/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5382	5	5382	5	0.00
31/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5411	5	5411	5	0.00
31/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5353	5	5353	5	0.00