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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/07/2023 TO: 25/07/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	2025 On 03-August-23			Bond Future	169.44	169.4398	169.4405	169.4398	812.00
25/07/2023	2025 On 02-November-23			Bond Future	173.17	173.1665	173.1667	173.1665	5,556.00
25/07/2023	2025 On 01-February-24			Bond Future	175.35	175.3467	175.3465	175.3467	214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2025 On 02-May-24			Bond Future	179.37	179.3709	179.3709	179.3709	0.00
25/07/2023	2025 On 01-August-24			Bond Future	181.71	181.7104	181.7106	181.7104	0.00
25/07/2023	2029 On 03-August-23			Bond Future	122.42	122.4176	122.4187	122.4176	1,075.00
25/07/2023	2029 On 02-November-23			Bond Future	123.78	123.7810	123.7817	123.7810	1,287.00
25/07/2023	2029 On 01-February-24			Bond Future	126.62	126.6172	126.6177	126.6172	728.00
25/07/2023	2029 On 02-May-24			Bond Future	128.16	128.1603	128.1609	128.1603	0.00
25/07/2023	2029 On 01-August-24			Bond Future	131.14	131.1416	131.1423	131.1416	0.00
25/07/2023	2030 On 03-August-23			Bond Future	10.28	89.6163	89.5768	89.6163	54,720.00
25/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4528	5	5	5	0.00
25/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9335	9	9	9	0.00
25/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	823	1	1	1	1,012.00
25/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1675	2	2	2	350.00
25/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4447	4	4	4	0.00
25/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10455	10	10	10	0.00
25/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4488	5	4	5	0.00
25/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	1	0	0	0	0.00
25/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
25/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	1	0	0	0	0.00
25/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	90	0	0	0	0.00
25/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
25/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	305	0	0	0	0.00
25/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	1	0	0	0	0.00
25/07/2023	2030 On 02-November-23			Bond Future	10.35	91.5651	91.5245	91.5651	85,166.00
25/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7764	8	8	8	0.00
25/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3819	4	4	4	500.00
25/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5302	5	5	5	0.00
25/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2920	3	3	3	0.00
25/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	919	1	1	1	500.00
25/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2377	2	2	2	500.00
25/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4828	5	5	5	0.00
25/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2863	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2891	3	3	3	0.00
25/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1194	1	1	1	800.00
25/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1823	2	2	2	500.00
25/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	550	1	1	1	800.00
25/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	3912	4	4	4	0.00
25/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2386	2	2	2	0.00
25/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	987	1	1	1	0.00
25/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1000	1	1	1	0.00
25/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	432	0	0	0	500.00
25/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	132	0	0	0	500.00
25/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1256	1	1	1	0.00
25/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	2884	3	3	3	0.00
25/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	975	1	1	1	0.00
25/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1660	2	2	2	0.00
25/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	355	0	0	0	800.00
25/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	658	1	1	1	0.00
25/07/2023	2030 On 01-February-24			Bond Future	10.41	89.6353	89.5937	89.6353	0.00
25/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6359	6	6	6	0.00
25/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7125	7	7	7	0.00
25/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	6013	6	6	6	0.00
25/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4678	5	5	5	0.00
25/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4795	5	5	5	0.00
25/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4825	5	5	5	0.00
25/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2312	2	2	2	500.00
25/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1692	2	2	2	400.00
25/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	980	1	1	1	400.00
25/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1403	1	1	1	500.00
25/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4854	5	5	5	0.00
25/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6327	6	6	6	0.00
25/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1855	2	2	2	200.00
25/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3801	4	4	4	0.00
25/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1463	1	1	1	1,360.00
25/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1572	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3262	3	3	3	0.00
25/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4487	4	4	4	0.00
25/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3553	4	4	4	0.00
25/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3445	3	3	3	0.00
25/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	2880	3	3	3	0.00
25/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	687	1	1	1	500.00
25/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1043	1	1	1	0.00
25/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	681	1	1	1	500.00
25/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	552	1	1	1	400.00
25/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3091	3	3	3	0.00
25/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2392	2	2	2	0.00
25/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1433	1	1	1	700.00
25/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1052	1	1	1	0.00
25/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1061	1	1	1	0.00
25/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1099	1	1	1	1,360.00
25/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	749	1	1	1	200.00
25/07/2023	2030 On 02-May-24			Bond Future	10.48	91.6718	91.6293	91.6718	0.00
25/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10208	10	10	10	0.00
25/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1592	2	2	2	0.00
25/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4294	4	4	4	500.00
25/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6588	7	7	7	0.00
25/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2133	2	2	2	1,000.00
25/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7909	8	8	8	0.00
25/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	3074	3	3	3	500.00
25/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3539	4	4	4	1,080.00
25/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1563	2	2	2	0.00
25/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1577	2	2	2	0.00
25/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1355	1	1	1	1,000.00
25/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4655	5	5	5	0.00
25/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4219	4	4	4	0.00
25/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4246	4	4	4	0.00
25/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2197	2	2	2	0.00
25/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2511	2	3	2	0.00

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25/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	770	1	1	1	1,080.00
25/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1798	2	2	2	0.00
25/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3396	3	3	3	0.00
25/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1035	1	1	1	1,000.00
25/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4193	4	4	4	0.00
25/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	384	0	0	0	500.00
25/07/2023	2030 On 01-August-24			Bond Future	10.54	89.7781	89.7346	89.7781	0.00
25/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2665	3	3	3	0.00
25/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2626	3	3	3	0.00
25/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2646	3	3	3	0.00
25/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3274	3	3	3	0.00
25/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3293	3	3	3	0.00
25/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3255	3	3	3	0.00
25/07/2023	2032 On 03-August-23			Bond Future	10.93	88.1956	88.1511	88.1956	73,498.00
25/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2560	3	3	3	0.00
25/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	5086	5	5	5	5,000.00
25/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	3984	4	4	4	0.00
25/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	3938	4	4	4	0.00
25/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2787	3	3	3	11,000.00
25/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
25/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
25/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5268	5	5	5	3,000.00
25/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	4030	4	4	4	0.00
25/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4628	5	5	5	5,000.00
25/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	3016	3	3	3	0.00
25/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	23	0	0	0	7,500.00
25/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	2	0	0	0	0.00
25/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	6	0	0	0	0.00
25/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	1	0	0	0	3,000.00
25/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3208	3	3	3	0.00
25/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	6949	7	7	7	0.00
25/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	31	0	0	0	11,000.00

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25/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	7	0	0	0	0.00
25/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	6	0	0	0	0.00
25/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	1	0	0	0	0.00
25/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	42	0	0	0	7,500.00
25/07/2023	2032 On 02-November-23			Bond Future	11.02	85.9511	85.9054	85.9511	178,236.00
25/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4424	4	4	4	0.00
25/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6198	6	6	6	0.00
25/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2786	3	3	3	0.00
25/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3470	4	3	4	0.00
25/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2250	2	2	2	500.00
25/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2611	3	3	3	0.00
25/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2640	3	3	3	0.00
25/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1115	1	1	1	500.00
25/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4854	5	5	5	0.00
25/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2669	3	3	3	0.00
25/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1359	1	1	1	500.00
25/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	2015	2	2	2	0.00
25/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1132	1	1	1	500.00
25/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3260	3	3	3	0.00
25/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	2121	2	2	2	500.00
25/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	3293	3	3	3	0.00
25/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1621	2	2	2	0.00
25/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	1194	1	1	1	500.00
25/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	1921	2	2	2	0.00
25/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	734	1	1	1	0.00
25/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1639	2	2	2	0.00
25/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	2889	3	3	3	0.00
25/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1658	2	2	2	0.00
25/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1548	2	2	2	500.00
25/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	465	0	0	0	500.00
25/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	851	1	1	1	500.00
25/07/2023	2032 On 01-February-24			Bond Future	11.10	87.9007	87.8537	87.9007	0.00
25/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	5003	5	5	5	0.00

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25/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2036	2	2	2	1,200.00
25/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7641	8	8	8	0.00
25/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7215	7	7	7	0.00
25/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	8035	8	8	8	0.00
25/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4938	5	5	5	0.00
25/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4970	5	5	5	0.00
25/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2078	2	2	2	200.00
25/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2795	3	3	3	500.00
25/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4683	5	5	5	0.00
25/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	888	1	1	1	1,200.00
25/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1708	2	2	2	500.00
25/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6272	6	6	6	0.00
25/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1675	2	2	2	200.00
25/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2846	3	3	3	0.00
25/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1556	2	2	2	0.00
25/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1569	2	2	2	0.00
25/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	746	1	1	1	500.00
25/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	817	1	1	1	1,200.00
25/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3672	4	4	4	0.00
25/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1544	2	2	2	0.00
25/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3617	4	4	4	0.00
25/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4176	4	4	4	0.00
25/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	903	1	1	1	200.00
25/07/2023	2032 On 02-May-24			Bond Future	11.18	85.7348	85.6867	85.7348	0.00
25/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	10085	10	10	10	0.00
25/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3072	3	3	3	500.00
25/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3728	4	4	4	1,550.00
25/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	2017	2	2	2	500.00
25/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1927	2	2	2	0.00
25/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1945	2	2	2	0.00
25/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8555	9	9	9	0.00
25/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9515	10	10	10	0.00
25/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2550	3	3	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1963	2	2	2	0.00
25/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1625	2	2	2	1,000.00
25/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2128	2	2	2	1,550.00
25/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4652	5	5	5	0.00
25/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5560	6	6	6	0.00
25/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	4922	5	5	5	0.00
25/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4071	4	4	4	0.00
25/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	884	1	1	1	500.00
25/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	4952	5	5	5	0.00
25/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	4983	5	5	5	0.00
25/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4830	5	5	5	0.00
25/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	2963	3	3	3	0.00
25/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3511	3	4	3	0.00
25/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	773	1	1	1	1,550.00
25/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1063	1	1	1	1,000.00
25/07/2023	2032 On 01-August-24			Bond Future	11.27	87.7097	87.6607	87.7097	0.00
25/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3169	3	3	3	0.00
25/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3192	3	3	3	0.00
25/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3215	3	3	3	0.00
25/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3748	4	4	4	0.00
25/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3770	4	4	4	0.00
25/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3792	4	4	4	0.00
25/07/2023	2033 On 03-August-23			Bond Future	117.16	117.1605	117.1622	117.1605	977.00
25/07/2023	2033 On 02-November-23			Bond Future	118.31	118.3130	118.3143	118.3130	2,255.00
25/07/2023	2033 On 01-February-24			Bond Future	121.03	121.0238	121.0250	121.0238	6,141.00
25/07/2023	2033 On 02-May-24			Bond Future	122.35	122.3438	122.3451	122.3438	0.00
25/07/2023	2033 On 01-August-24			Bond Future	125.19	125.1898	125.1912	125.1898	6,141.00
25/07/2023	2037 On 03-August-23			Bond Future	11.94	77.5168	77.4135	77.5168	78,461.00
25/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
25/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
25/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1381	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1302	1	1	1	0.00
25/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1341	1	1	1	0.00
25/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	301	0	0	0	0.00
25/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	315	0	0	0	0.00
25/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	287	0	0	0	0.00
25/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5407	5	5	5	0.00
25/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	9805	10	10	10	0.00
25/07/2023	2037 On 02-November-23			Bond Future	12.04	79.2026	79.0968	79.2026	59,421.00
25/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1260	1	1	1	0.00
25/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1240	1	1	1	0.00
25/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2378	2	2	2	731.00
25/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3984	4	4	4	731.00
25/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1280	1	1	1	0.00
25/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9395	9	9	9	0.00
25/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	310	0	0	0	731.00
25/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	3934	4	4	4	0.00
25/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	3971	4	4	4	0.00
25/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1472	1	1	1	0.00
25/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2503	2	3	2	0.00
25/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	3897	4	4	4	0.00
25/07/2023	2037 On 01-February-24			Bond Future	12.14	76.7422	76.6338	76.7422	76,958.00
25/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9517	10	10	10	0.00
25/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3756	4	4	4	0.00
25/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3786	4	4	4	0.00
25/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3115	3	3	3	2,500.00
25/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5808	6	6	6	0.00
25/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3817	4	4	4	0.00
25/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2827	3	3	3	0.00
25/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3391	3	3	3	0.00
25/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1784	2	2	2	2,500.00
25/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	823	1	1	1	2,500.00
25/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	2849	3	3	3	0.00
25/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	2870	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2037 On 02-May-24			Bond Future	12.25	78.4856	78.3748	78.4856	0.00
25/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	2044	2	2	2	0.00
25/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	2063	2	2	2	0.00
25/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2083	2	2	2	0.00
25/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6496	6	6	6	0.00
25/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6458	6	6	6	0.00
25/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6421	6	6	6	0.00
25/07/2023	2037 On 01-August-24			Bond Future	12.35	76.0374	75.9242	76.0374	0.00
25/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3786	4	4	4	0.00
25/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3761	4	4	4	0.00
25/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3736	4	4	4	0.00
25/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5111	5	5	5	0.00
25/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5084	5	5	5	0.00
25/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5056	5	5	5	0.00
25/07/2023	2038 On 03-August-23			Bond Future	126.31	126.9050	126.3146	126.9050	737.00
25/07/2023	2038 On 02-November-23			Bond Future	129.09	129.6962	129.0923	129.6962	4,602.00
25/07/2023	2038 On 01-February-24			Bond Future	130.04	130.6569	130.0390	130.6569	0.00
25/07/2023	2038 On 02-May-24			Bond Future	133.02	133.6555	133.0235	133.6555	0.00
25/07/2023	2038 On 01-August-24			Bond Future	134.06	134.7022	134.0556	134.7022	0.00
25/07/2023	2040 On 03-August-23			Bond Future	12.20	77.8903	77.6656	77.8903	18,969.00
25/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	753	1	1	1	0.00
25/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	784	1	1	1	0.00
25/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	815	1	1	1	0.00
25/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	663	1	1	1	0.00
25/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	690	1	1	1	0.00
25/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	717	1	1	1	0.00
25/07/2023	2040 On 02-November-23			Bond Future	12.31	79.5841	79.3543	79.5841	33,307.00
25/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	4836	5	5	5	0.00
25/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	1934	2	2	2	875.00
25/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	886	1	1	1	0.00
25/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1244	1	1	1	128.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3471	4	3	4	128.00
25/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	735	1	1	1	875.00
25/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	854	1	1	1	0.00
25/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	870	1	1	1	0.00
25/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7575	8	8	8	0.00
25/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	583	1	1	1	128.00
25/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	5102	5	5	5	0.00
25/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	3154	3	3	3	0.00
25/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5194	5	5	5	0.00
25/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	5572	5	6	5	0.00
25/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	1864	2	2	2	0.00
25/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4241	4	4	4	0.00
25/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	5148	5	5	5	0.00
25/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1240	1	1	1	875.00
25/07/2023	2040 On 01-February-24			Bond Future	12.42	76.8819	76.6468	76.8819	93,216.00
25/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3283	3	3	3	0.00
25/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3225	3	3	3	0.00
25/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3254	3	3	3	0.00
25/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3677	4	4	4	0.00
25/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3704	4	4	4	0.00
25/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3650	4	4	4	0.00
25/07/2023	2040 On 02-May-24			Bond Future	12.52	78.6285	78.3881	78.6285	0.00
25/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	2012	2	2	2	0.00
25/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1974	2	2	2	0.00
25/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1993	2	2	2	0.00
25/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7257	7	7	7	0.00
25/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7341	7	7	7	0.00
25/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7299	7	7	7	0.00
25/07/2023	2040 On 01-August-24			Bond Future	12.64	75.9333	75.6873	75.9333	0.00
25/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3762	4	4	4	0.00
25/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3788	4	4	4	0.00
25/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3814	4	4	4	0.00
25/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5442	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5472	5	5	5	0.00
25/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5502	5	6	5	0.00
25/07/2023	2044 On 03-August-23			Bond Future	12.27	74.2369	73.9819	74.2369	39,626.00
25/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	30	0	0	0	4,553.00
25/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	480	1	0	1	0.00
25/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1577	2	2	2	0.00
25/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	192	0	0	0	0.00
25/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	436	1	0	1	0.00
25/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	457	1	0	1	0.00
25/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	1118	1	1	1	0.00
25/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	1155	1	1	1	0.00
25/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	1802	2	2	2	4,754.00
25/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	285	0	0	0	9,106.00
25/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	1081	1	1	1	0.00
25/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	3165	3	3	3	3,076.00
25/07/2023	2044 On 02-November-23			Bond Future	12.38	75.8513	75.5904	75.8513	50,323.00
25/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	732	1	1	1	0.00
25/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	747	1	1	1	0.00
25/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	761	1	1	1	0.00
25/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5625	5	6	5	0.00
25/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5674	5	6	5	0.00
25/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5723	6	6	6	0.00
25/07/2023	2044 On 01-February-24			Bond Future	12.48	73.1897	72.9228	73.1897	26,166.00
25/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2936	3	3	3	0.00
25/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2964	3	3	3	0.00
25/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2991	3	3	3	0.00
25/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4061	4	4	4	0.00
25/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4091	4	4	4	0.00
25/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4121	4	4	4	0.00
25/07/2023	2044 On 02-May-24			Bond Future	12.58	74.8524	74.5795	74.8524	0.00
25/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1972	2	2	2	0.00
25/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1989	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	2006	2	2	2	0.00
25/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7375	7	7	7	0.00
25/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7420	7	7	7	0.00
25/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7465	7	7	7	0.00
25/07/2023	2044 On 01-August-24			Bond Future	12.69	72.1952	71.9161	72.1952	0.00
25/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3649	4	4	4	0.00
25/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3598	4	4	4	0.00
25/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3623	4	4	4	0.00
25/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5862	6	6	6	0.00
25/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5894	6	6	6	0.00
25/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5830	6	6	6	0.00
25/07/2023	2046 On 03-August-23			Bond Future	111.06	111.0545	111.0567	111.0545	10,131.00
25/07/2023	2046 On 02-November-23			Bond Future	111.41	111.4085	111.4104	111.4085	16,070.00
25/07/2023	2046 On 01-February-24			Bond Future	113.96	113.9613	113.9631	113.9613	0.00
25/07/2023	2046 On 02-May-24			Bond Future	114.44	114.4352	114.4372	114.4352	0.00
25/07/2023	2046 On 01-August-24			Bond Future	117.10	117.0969	117.0989	117.0969	0.00
25/07/2023	2050 On 03-August-23			Bond Future	110.76	110.7537	110.7558	110.7537	9,154.00
25/07/2023	2050 On 02-November-23			Bond Future	113.19	113.1895	113.1915	113.1895	13,911.00
25/07/2023	2050 On 01-February-24			Bond Future	113.55	113.5434	113.5450	113.5434	0.00
25/07/2023	2050 On 02-May-24			Bond Future	116.15	116.1491	116.1509	116.1491	0.00
25/07/2023	2050 On 01-August-24			Bond Future	116.55	116.5523	116.5542	116.5523	0.00
25/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	AL37 On 03-August-23			Index Future	890.69	890.7850	890.6930	890.7850	0.00
25/07/2023	AL37 On 02-November-23			Index Future	910.06	910.1510	910.0550	910.1510	0.00
25/07/2023	AL37 On 01-February-24			Index Future	930.68	930.7840	930.6830	930.7840	0.00
25/07/2023	AL37 On 02-May-24			Index Future	951.84	951.9380	951.8360	951.9380	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
25/07/2023	AL37 On 01-August-24			Index Future	973.78	973.8820	973.7780	973.8820	0.00
25/07/2023	AL7T On 03-August-23			Index Future	1020.45	1021.2430	1020.4520	1021.2430	0.00
25/07/2023	AL7T On 02-November-23			Index Future	1042.63	1043.4450	1042.6340	1043.4450	0.00
25/07/2023	AL7T On 01-February-24			Index Future	1066.27	1067.1000	1066.2680	1067.1000	0.00
25/07/2023	AL7T On 02-May-24			Index Future	1090.50	1091.3520	1090.5020	1091.3520	0.00
25/07/2023	AL7T On 01-August-24			Index Future	1115.64	1116.5100	1115.6410	1116.5100	0.00
25/07/2023	ALBI On 03-August-23			Index Future	889.93	891.0450	889.9340	891.0450	66.00
25/07/2023	ALBI On 02-November-23			Index Future	909.28	910.4160	909.2790	910.4160	56.00
25/07/2023	ALBI On 01-February-24			Index Future	929.89	931.0550	929.8890	931.0550	0.00
25/07/2023	ALBI On 02-May-24			Index Future	951.02	952.2150	951.0240	952.2150	0.00
25/07/2023	ALBI On 01-August-24			Index Future	972.95	974.1660	972.9470	974.1660	0.00
25/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2023	ES33 On 03-August-23			Bond Future	12.41	75.2122	75.1278	75.2122	350.00
25/07/2023	ES33 On 02-November-23			Bond Future	12.54	73.0685	72.9820	73.0685	0.00
25/07/2023	ES33 On 01-February-24			Bond Future	12.68	74.7430	74.6544	74.7430	0.00
25/07/2023	ES33 On 02-May-24			Bond Future	12.81	72.6579	72.5673	72.6579	0.00
25/07/2023	ES33 On 01-August-24			Bond Future	12.95	74.3473	74.2546	74.3473	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
25/07/2023	ES42 On 03-August-23			Bond Future	12.89	71.8321	71.6303	71.8321	4,000.00
25/07/2023	ES42 On 02-November-23			Bond Future	13.02	69.1487	68.9422	69.1487	0.00
25/07/2023	ES42 On 01-February-24			Bond Future	13.14	70.7339	70.5225	70.7339	0.00
25/07/2023	ES42 On 02-May-24			Bond Future	13.27	68.0941	67.8779	68.0941	0.00
25/07/2023	ES42 On 01-August-24			Bond Future	13.40	69.6768	69.4556	69.6768	0.00
25/07/2023	GOVI On 03-August-23			GOVI	877.20	878.2810	877.2020	878.2810	13.00
25/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	399720	41	40	41	0.00
25/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	399920	41	40	41	0.00
25/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	399820	41	40	41	0.00
25/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 02-November-23			GOVI	896.27	897.3750	896.2710	897.3750	825.00
25/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	104710	12	10	12	0.00
25/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	104610	12	10	12	0.00
25/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	104510	12	10	12	0.00
25/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 01-February-24			GOVI	916.59	917.7190	916.5870	917.7190	0.00
25/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	366070	38	37	38	0.00
25/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	365970	38	37	38	0.00
25/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	365870	38	37	38	0.00
25/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 02-May-24			GOVI	937.42	938.5760	937.4190	938.5760	0.00
25/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	135510	12	14	12	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
25/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	135610	12	14	12	0.00
25/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	135710	12	14	12	0.00
25/07/2023	GOVI On 01-August-24			GOVI	959.03	960.2120	959.0290	960.2120	0.00
25/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	156590	17	16	17	0.00
25/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	156490	17	16	17	0.00
25/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	156390	17	16	17	0.00
25/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
25/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
25/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2023	IGOV On 03-August-23			Index Future	326.00	326.2490	326.0020	326.2490	168.00
25/07/2023	IGOV On 02-November-23			Index Future	333.17	333.4230	333.1690	333.4230	510.00
25/07/2023	IGOV On 01-February-24			Index Future	340.80	341.0610	340.8000	341.0610	0.00
25/07/2023	IGOV On 02-May-24			Index Future	348.62	348.8890	348.6230	348.8890	0.00
25/07/2023	IGOV On 01-August-24			Index Future	356.74	357.0070	356.7350	357.0070	0.00
25/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
25/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5650	91.5650	91.5650	0.00
25/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.43	91.5750	91.5700	91.5750	0.00
25/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.50	91.5100	91.5050	91.5100	0.00
25/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.50	91.5100	91.5000	91.5100	0.00
25/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.50	91.5150	91.5000	91.5150	0.00
25/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.49	91.5300	91.5100	91.5300	0.00
25/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.43	91.6000	91.5700	91.6000	0.00
25/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.22	91.8300	91.7850	91.8300	0.00
25/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.16	91.9000	91.8400	91.9000	0.00
25/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.93	92.1350	92.0750	92.1350	0.00
25/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.86	92.2000	92.1450	92.2000	0.00
25/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.83	92.2300	92.1750	92.2300	0.00
25/07/2023	R035 On 03-August-23			Bond Future	11.59	86.9255	86.8211	86.9255	38,159.00
25/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1216	1	1	1	0.00
25/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2216	2	2	2	0.00
25/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2264	2	2	2	0.00
25/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2312	2	2	2	0.00
25/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4818	5	5	5	5,000.00
25/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	86	0	0	0	0.00
25/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	91	0	0	0	0.00
25/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	2	0	0	0	0.00
25/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	96	0	0	0	0.00
25/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	331	0	0	0	4,870.00
25/07/2023	R035 On 02-November-23			Bond Future	11.69	84.3062	84.1994	84.3062	161,095.00
25/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1692	2	2	2	0.00
25/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2525	3	3	3	731.00
25/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4195	4	4	4	731.00
25/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	409	0	0	0	400.00
25/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6581	7	7	7	0.00
25/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9683	10	10	10	0.00
25/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1668	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1048	1	1	1	400.00
25/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1644	2	2	2	0.00
25/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3198	3	3	3	0.00
25/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3166	3	3	3	0.00
25/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	262	0	0	0	731.00
25/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	643	1	1	1	400.00
25/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6516	6	7	6	0.00
25/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1311	1	1	1	0.00
25/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4235	4	4	4	0.00
25/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2273	2	2	2	0.00
25/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3135	3	3	3	0.00
25/07/2023	R035 On 01-February-24			Bond Future	11.79	86.2182	86.1088	86.2182	0.00
25/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4443	5	4	5	0.00
25/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1592	2	2	2	400.00
25/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4377	4	4	4	0.00
25/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	9076	9	9	9	0.00
25/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	874	1	1	1	400.00
25/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4410	4	4	4	0.00
25/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2337	2	2	2	0.00
25/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7451	7	7	7	0.00
25/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5279	5	5	5	0.00
25/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2356	2	2	2	0.00
25/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	850	1	1	1	400.00
25/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2319	2	2	2	0.00
25/07/2023	R035 On 02-May-24			Bond Future	11.89	83.6631	83.5512	83.6631	0.00
25/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2240	2	2	2	0.00
25/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2220	2	2	2	0.00
25/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2200	2	2	2	0.00
25/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	5961	6	6	6	0.00
25/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	5925	6	6	6	0.00
25/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	5890	6	6	6	0.00
25/07/2023	R035 On 01-August-24			Bond Future	11.98	85.5905	85.4761	85.5905	0.00
25/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3790	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3816	4	4	4	0.00
25/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3842	4	4	4	0.00
25/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4781	5	5	5	0.00
25/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4755	5	5	5	0.00
25/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4729	5	5	5	0.00
25/07/2023	R053 On 03-August-23			Bond Future	12.21	99.6780	99.4192	99.6780	0.00
25/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3674	4	4	4	0.00
25/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	3739	4	4	4	0.00
25/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	3804	4	4	4	0.00
25/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	91	0	0	0	0.00
25/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	96	0	0	0	0.00
25/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	102	0	0	0	0.00
25/07/2023	R053 On 02-November-23			Bond Future	12.32	95.9805	95.7157	95.9805	5,189.00
25/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5708	6	6	6	0.00
25/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5612	6	6	6	0.00
25/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5660	6	6	6	0.00
25/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2042	2	2	2	0.00
25/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2064	2	2	2	0.00
25/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2021	2	2	2	0.00
25/07/2023	R053 On 01-February-24			Bond Future	12.42	98.1577	97.8866	98.1577	0.00
25/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	6958	7	7	7	0.00
25/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	6868	7	7	7	0.00
25/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	6913	7	7	7	0.00
25/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3232	3	3	3	0.00
25/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3278	3	3	3	0.00
25/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3255	3	3	3	0.00
25/07/2023	R053 On 02-May-24			Bond Future	12.52	94.5215	94.2445	94.5215	0.00
25/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7694	8	8	8	0.00
25/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7737	8	8	8	0.00
25/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7780	8	8	8	0.00
25/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4161	4	4	4	0.00
25/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4137	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4112	4	4	4	0.00
25/07/2023	R053 On 01-August-24			Bond Future	12.62	96.6986	96.4152	96.6986	0.00
25/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	8421	9	8	9	0.00
25/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	8338	9	8	9	0.00
25/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	8379	9	8	9	0.00
25/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4762	5	5	5	0.00
25/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4787	5	5	5	0.00
25/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4737	5	5	5	0.00
25/07/2023	R186 On 03-August-23			Bond Future	8.92	105.8415	105.8573	105.8415	14,864.00
25/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2338	2	2	2	0.00
25/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2395	2	2	2	0.00
25/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2367	2	2	2	0.00
25/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	2	0	0	0	0.00
25/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	2	0	0	0	0.00
25/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	1	0	0	0	0.00
25/07/2023	R186 On 02-November-23			Bond Future	8.93	108.1432	108.1590	108.1432	138,889.00
25/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	4090	4	4	4	0.00
25/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1774	2	2	2	0.00
25/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1755	2	2	2	0.00
25/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1794	2	2	2	0.00
25/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1341	1	1	1	1,715.00
25/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	517	1	1	1	0.00
25/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	532	1	1	1	0.00
25/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	524	1	1	1	0.00
25/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	103	0	0	0	1,715.00
25/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	742	1	1	1	0.00
25/07/2023	R186 On 01-February-24			Bond Future	8.90	105.2845	105.3003	105.2845	0.00
25/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2304	2	2	2	0.00
25/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2286	2	2	2	0.00
25/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2268	2	2	2	0.00
25/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	741	1	1	1	0.00
25/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	755	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	748	1	1	1	0.00
25/07/2023	R186 On 02-May-24			Bond Future	8.86	107.6766	107.6929	107.6766	0.00
25/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	538	1	1	1	0.00
25/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2797	3	3	3	2,030.00
25/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	532	1	1	1	0.00
25/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	545	1	1	1	0.00
25/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	4025	4	4	4	0.00
25/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	491	0	0	0	2,030.00
25/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2579	3	3	3	0.00
25/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	786	1	1	1	0.00
25/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2614	3	3	3	0.00
25/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2596	3	3	3	0.00
25/07/2023	R186 On 01-August-24			Bond Future	8.80	104.8460	104.8627	104.8460	0.00
25/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1363	1	1	1	0.00
25/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1339	1	1	1	0.00
25/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1351	1	1	1	0.00
25/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1587	2	2	2	0.00
25/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1606	2	2	2	0.00
25/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1597	2	2	2	0.00
25/07/2023	R197 On 03-August-23			Bond Future	334.71	334.7129	334.7125	334.7129	44.00
25/07/2023	R197 On 02-November-23			Bond Future	342.07	342.0747	342.0733	342.0747	0.00
25/07/2023	R202 On 03-August-23			Bond Future	249.31	249.5147	249.3088	249.5147	5,054.00
25/07/2023	R202 On 02-November-23			Bond Future	254.79	255.0028	254.7913	255.0028	4,746.00
25/07/2023	R202 On 01-February-24			Bond Future	255.68	255.8931	255.6764	255.8931	460.00
25/07/2023	R202 On 02-May-24			Bond Future	261.54	261.7658	261.5442	261.7658	0.00
25/07/2023	R202 On 01-August-24			Bond Future	262.55	262.7716	262.5453	262.7716	0.00
25/07/2023	R209 On 03-August-23			Bond Future	11.65	67.0042	66.9123	67.0042	9,458.00
25/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00
25/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1563	2	2	2	0.00
25/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	56	0	0	0	7,000.00
25/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
25/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1486	2	1	2	0.00
25/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1524	2	2	2	0.00
25/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1761	2	2	2	0.00
25/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	111	0	0	0	1,750.00
25/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	2038	2	2	2	0.00
25/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	146	0	0	0	0.00
25/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8710	9	9	9	0.00
25/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	163	0	0	0	0.00
25/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	154	0	0	0	0.00
25/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4568	4	5	4	0.00
25/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	4834	5	5	5	0.00
25/07/2023	R209 On 02-November-23			Bond Future	11.75	65.3079	65.2139	65.3079	28,256.00
25/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1227	1	1	1	0.00
25/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1190	1	1	1	0.00
25/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1208	1	1	1	0.00
25/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3180	3	3	3	0.00
25/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3211	3	3	3	0.00
25/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3149	3	3	3	0.00
25/07/2023	R209 On 01-February-24			Bond Future	11.83	66.7893	66.6929	66.7893	1,690.00
25/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3609	4	4	4	0.00
25/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3581	4	4	4	0.00
25/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3637	4	4	4	0.00
25/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2202	2	2	2	0.00
25/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2219	2	2	2	0.00
25/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2237	2	2	2	0.00
25/07/2023	R209 On 02-May-24			Bond Future	11.92	65.1529	65.0544	65.1529	0.00
25/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1894	2	2	2	0.00
25/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1876	2	2	2	0.00
25/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1859	2	2	2	0.00
25/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5461	5	5	5	0.00
25/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5428	5	5	5	0.00
25/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5396	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R209 On 01-August-24			Bond Future	12.01	66.6538	66.5531	66.6538	0.00
25/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3378	3	3	3	0.00
25/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3355	3	3	3	0.00
25/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3400	3	3	3	0.00
25/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4349	4	4	4	0.00
25/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4373	4	4	4	0.00
25/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4397	4	4	4	0.00
25/07/2023	R210 On 03-August-23			Bond Future	224.95	224.9450	224.9460	224.9450	350.00
25/07/2023	R210 On 02-November-23			Bond Future	226.73	226.7265	226.7267	226.7265	70.00
25/07/2023	R210 On 01-February-24			Bond Future	231.92	231.9216	231.9213	231.9216	300.00
25/07/2023	R210 On 02-May-24			Bond Future	234.00	233.9979	233.9979	233.9979	0.00
25/07/2023	R210 On 01-August-24			Bond Future	239.44	239.4410	239.4412	239.4410	0.00
25/07/2023	R213 On 03-August-23			Bond Future	10.70	84.2524	84.2119	84.2524	4,288.00
25/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3958	4	4	4	0.00
25/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	4000	4	4	4	0.00
25/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	4041	4	4	4	0.00
25/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	3	0	0	0	0.00
25/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	3	0	0	0	0.00
25/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	3	0	0	0	0.00
25/07/2023	R213 On 02-November-23			Bond Future	10.78	82.5278	82.4862	82.5278	27,699.00
25/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3652	4	4	4	731.00
25/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	8001	8	8	8	0.00
25/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2708	3	3	3	0.00
25/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2680	3	3	3	0.00
25/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2735	3	3	3	0.00
25/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2231	2	2	2	731.00
25/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1552	2	2	2	0.00
25/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1242	1	1	1	0.00
25/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1272	1	1	1	0.00
25/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1257	1	1	1	0.00
25/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	164	0	0	0	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	853	1	1	1	0.00
25/07/2023	R213 On 01-February-24			Bond Future	10.86	84.3993	84.3566	84.3993	0.00
25/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4784	5	5	5	0.00
25/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4725	5	5	5	0.00
25/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4754	5	5	5	0.00
25/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1249	1	1	1	0.00
25/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1260	1	1	1	0.00
25/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1239	1	1	1	0.00
25/07/2023	R213 On 02-May-24			Bond Future	10.94	82.7566	82.7130	82.7566	0.00
25/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1697	2	2	2	0.00
25/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1713	2	2	2	0.00
25/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1728	2	2	2	0.00
25/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4423	4	4	4	0.00
25/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4450	4	4	4	0.00
25/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4478	4	4	4	0.00
25/07/2023	R213 On 01-August-24			Bond Future	11.01	84.6634	84.6188	84.6634	0.00
25/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2920	3	3	3	0.00
25/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2878	3	3	3	0.00
25/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2899	3	3	3	0.00
25/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3459	3	3	3	0.00
25/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3479	3	3	3	0.00
25/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3439	3	3	3	0.00
25/07/2023	R214 On 03-August-23			Bond Future	12.04	62.9286	62.7372	62.9286	14,094.00
25/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	970	1	1	1	0.00
25/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	907	1	1	1	0.00
25/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	938	1	1	1	0.00
25/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	391	0	0	0	0.00
25/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	408	0	0	0	0.00
25/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	374	0	0	0	0.00
25/07/2023	R214 On 02-November-23			Bond Future	12.14	60.9943	60.7985	60.9943	14,560.00
25/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	777	1	1	1	0.00
25/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	805	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	791	1	1	1	0.00
25/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4199	4	4	4	0.00
25/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4237	4	4	4	0.00
25/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4160	4	4	4	0.00
25/07/2023	R214 On 01-February-24			Bond Future	12.23	62.3776	62.1773	62.3776	0.00
25/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2714	3	3	3	0.00
25/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2739	3	3	3	0.00
25/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2764	3	3	3	0.00
25/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3097	3	3	3	0.00
25/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3120	3	3	3	0.00
25/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3144	3	3	3	0.00
25/07/2023	R214 On 02-May-24			Bond Future	12.32	60.4888	60.2839	60.4888	0.00
25/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1755	2	2	2	0.00
25/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1725	2	2	2	0.00
25/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1740	2	2	2	0.00
25/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	5960	6	6	6	0.00
25/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	5997	6	6	6	0.00
25/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	5923	6	6	6	0.00
25/07/2023	R214 On 01-August-24			Bond Future	12.41	61.8823	61.6727	61.8823	0.00
25/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3329	3	3	3	0.00
25/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3351	3	3	3	0.00
25/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3374	3	3	3	0.00
25/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4443	4	4	4	0.00
25/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4468	4	4	4	0.00
25/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4494	4	4	4	0.00
25/07/2023	R248 On 03-August-23			Bond Future	12.19	77.3505	77.1188	77.3505	49,582.00
25/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	489	1	0	1	0.00
25/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	512	1	1	1	0.00
25/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5561	6	6	6	0.00
25/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1125	1	1	1	1,053.00
25/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	86	0	0	0	1,053.00
25/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	536	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	1031	1	1	1	0.00
25/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	2481	2	2	2	0.00
25/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	496	0	0	0	0.00
25/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	2	0	0	0	1,053.00
25/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	1067	1	1	1	0.00
25/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	1104	1	1	1	0.00
25/07/2023	R248 On 02-November-23			Bond Future	12.30	74.5865	74.3496	74.5865	231,905.00
25/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1334	1	1	1	207.00
25/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	779	1	1	1	0.00
25/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3292	3	3	3	207.00
25/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7593	8	8	8	0.00
25/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	753	1	1	1	0.00
25/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	766	1	1	1	0.00
25/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	646	1	1	1	207.00
25/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	5775	6	6	6	0.00
25/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4343	4	4	4	0.00
25/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2129	2	2	2	0.00
25/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	5880	6	6	6	0.00
25/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	5827	6	6	6	0.00
25/07/2023	R248 On 01-February-24			Bond Future	12.40	76.2781	76.0356	76.2781	0.00
25/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2920	3	3	3	0.00
25/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2865	3	3	3	0.00
25/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2892	3	3	3	0.00
25/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4341	4	4	4	0.00
25/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4373	4	4	4	0.00
25/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4309	4	4	4	0.00
25/07/2023	R248 On 02-May-24			Bond Future	12.49	73.5606	73.3127	73.5606	0.00
25/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1901	2	2	2	0.00
25/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1868	2	2	2	0.00
25/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1884	2	2	2	0.00
25/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8078	8	8	8	0.00
25/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8175	8	8	8	0.00
25/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	8126	8	8	8	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
25/07/2023	R248 On 01-August-24			Bond Future	12.59	75.2552	75.0016	75.2552	13,000.00
25/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	4064	4	4	4	0.00
25/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	4009	4	4	4	0.00
25/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	4036	4	4	4	0.00
25/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5615	5	6	5	0.00
25/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5646	6	6	6	0.00
25/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5585	5	6	5	0.00