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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
26/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	2025 On 03-August-23			Bond Future	169.52	169.4405	169.5164	169.4405	812.00
26/07/2023	2025 On 02-November-23			Bond Future	173.24	173.1667	173.2428	173.1667	5,566.00
26/07/2023	2025 On 01-February-24			Bond Future	175.42	175.3465	175.4229	175.3465	214.00
26/07/2023	2025 On 02-May-24			Bond Future	179.45	179.3709	179.4495	179.3709	0.00
26/07/2023	2025 On 01-August-24			Bond Future	181.79	181.7106	181.7911	181.7106	0.00
26/07/2023	2029 On 03-August-23			Bond Future	122.61	122.4187	122.6138	122.4187	1,075.00
26/07/2023	2029 On 02-November-23			Bond Future	123.98	123.7817	123.9801	123.7817	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
26/07/2023	2029 On 01-February-24			Bond Future	126.82	126.6177	126.8197	126.6177	728.00
26/07/2023	2029 On 02-May-24			Bond Future	128.37	128.1609	128.3676	128.1609	0.00
26/07/2023	2029 On 01-August-24			Bond Future	131.35	131.1423	131.3543	131.1423	0.00
26/07/2023	2030 On 03-August-23			Bond Future	10.25	89.5768	10.2468	89.5768	43,833.00
26/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4671	5	4671	5	0.00
26/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9479	9	9479	9	0.00
26/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	894	1	894	1	1,012.00
26/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1787	2	1787	2	350.00
26/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4590	4	4590	4	0.00
26/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10599	10	10599	10	0.00
26/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4630	4	4630	4	0.00
26/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	0	0	0	0	0.00
26/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
26/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	0	0	0	0	0.00
26/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	59	0	59	0	0.00
26/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
26/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	232	0	232	0	0.00
26/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	0	0	0	0	0.00
26/07/2023	2030 On 02-November-23			Bond Future	10.32	91.5245	10.3166	91.5245	89,647.00
26/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	7899	8	7899	8	0.00
26/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3924	4	3924	4	500.00
26/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5422	5	5422	5	0.00
26/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	3011	3	3011	3	0.00
26/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	960	1	960	1	500.00
26/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2458	2	2458	2	500.00
26/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4944	5	4944	5	0.00
26/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2953	3	2953	3	0.00
26/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2982	3	2982	3	0.00
26/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1244	1	1244	1	800.00
26/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1892	2	1892	2	500.00
26/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	577	1	577	1	800.00
26/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	3794	4	3794	4	0.00
26/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2291	2	2291	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
26/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	933	1	933	1	0.00
26/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	945	1	945	1	0.00
26/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	402	0	402	0	500.00
26/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	121	0	121	0	500.00
26/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1191	1	1191	1	0.00
26/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	2780	3	2780	3	0.00
26/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	921	1	921	1	0.00
26/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1583	2	1583	2	0.00
26/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	330	0	330	0	800.00
26/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	617	1	617	1	0.00
26/07/2023	2030 On 01-February-24			Bond Future	10.37	89.5937	10.3733	89.5937	0.00
26/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6476	6	6476	6	0.00
26/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7247	7	7247	7	0.00
26/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	6127	6	6127	6	0.00
26/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4781	5	4781	5	0.00
26/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4900	5	4900	5	0.00
26/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4929	5	4929	5	0.00
26/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2382	2	2382	2	500.00
26/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1749	2	1749	2	400.00
26/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	1018	1	1018	1	400.00
26/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1452	1	1452	1	500.00
26/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4959	5	4959	5	0.00
26/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6444	6	6444	6	0.00
26/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1915	2	1915	2	200.00
26/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3894	4	3894	4	0.00
26/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1514	1	1514	1	1,360.00
26/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1626	2	1626	2	500.00
26/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3168	3	3168	3	0.00
26/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4376	4	4376	4	0.00
26/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3454	4	3454	4	0.00
26/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3348	3	3348	3	0.00
26/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	2792	3	2792	3	0.00
26/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	656	1	656	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1000	1	1000	1	0.00
26/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	650	1	650	1	500.00
26/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	526	1	526	1	400.00
26/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	2999	3	2999	3	0.00
26/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2314	2	2314	2	0.00
26/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1378	1	1378	1	700.00
26/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1009	1	1009	1	0.00
26/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1017	1	1017	1	0.00
26/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1054	1	1054	1	1,360.00
26/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	716	1	716	1	200.00
26/07/2023	2030 On 02-May-24			Bond Future	10.44	91.6293	10.4386	91.6293	0.00
26/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10343	10	10343	10	0.00
26/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1643	2	1643	2	0.00
26/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4388	4	4388	4	500.00
26/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6702	7	6702	7	0.00
26/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2196	2	2196	2	1,000.00
26/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	8031	8	8031	8	0.00
26/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	3153	3	3153	3	500.00
26/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3625	4	3625	4	1,080.00
26/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1613	2	1613	2	0.00
26/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1628	2	1628	2	0.00
26/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1401	1	1401	1	1,000.00
26/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4549	5	4549	5	0.00
26/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4119	4	4119	4	0.00
26/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4145	4	4145	4	0.00
26/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2131	2	2131	2	0.00
26/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2438	3	2438	3	0.00
26/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	741	1	741	1	1,080.00
26/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1741	2	1741	2	0.00
26/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3307	3	3307	3	0.00
26/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	998	1	998	1	1,000.00
26/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4092	4	4092	4	0.00
26/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	368	0	368	0	500.00

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26/07/2023	2030 On 01-August-24			Bond Future	10.50	89.7346	10.5031	89.7346	0.00
26/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2737	3	2737	3	0.00
26/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2698	3	2698	3	0.00
26/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2718	3	2718	3	0.00
26/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3190	3	3190	3	0.00
26/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3209	3	3209	3	0.00
26/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3171	3	3171	3	0.00
26/07/2023	2032 On 03-August-23			Bond Future	10.90	88.1511	10.8984	88.1511	72,904.00
26/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2708	3	2708	3	0.00
26/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	5251	5	5251	5	5,000.00
26/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	4146	4	4146	4	0.00
26/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	4100	4	4100	4	0.00
26/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	2939	3	2939	3	11,000.00
26/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
26/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
26/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5433	5	5433	5	3,000.00
26/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	4192	4	4192	4	0.00
26/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4792	5	4792	5	5,000.00
26/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	3171	3	3171	3	0.00
26/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	12	0	12	0	7,500.00
26/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	1	0	1	0	0.00
26/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	3	0	3	0	0.00
26/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	0	0	0	0	3,000.00
26/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	3043	3	3043	3	0.00
26/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	6783	7	6783	7	0.00
26/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	18	0	18	0	11,000.00
26/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	3	0	3	0	0.00
26/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	3	0	3	0	0.00
26/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
26/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	24	0	24	0	7,500.00
26/07/2023	2032 On 02-November-23			Bond Future	10.99	85.9054	10.9873	85.9054	179,912.00
26/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4542	4	4542	4	0.00
26/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6335	6	6335	6	0.00

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26/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2879	3	2879	3	0.00
26/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3575	3	3575	3	0.00
26/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2331	2	2331	2	500.00
26/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2700	3	2700	3	0.00
26/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2729	3	2729	3	0.00
26/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1164	1	1164	1	500.00
26/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4978	5	4978	5	0.00
26/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2759	3	2759	3	0.00
26/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1416	1	1416	1	500.00
26/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	2090	2	2090	2	0.00
26/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1183	1	1183	1	500.00
26/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3142	3	3142	3	0.00
26/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	2029	2	2029	2	500.00
26/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	3174	3	3174	3	0.00
26/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1543	2	1543	2	0.00
26/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	1131	1	1131	1	500.00
26/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	1834	2	1834	2	0.00
26/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	690	1	690	1	0.00
26/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1561	2	1561	2	0.00
26/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	2778	3	2778	3	0.00
26/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1579	2	1579	2	0.00
26/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1472	2	1472	2	500.00
26/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	434	0	434	0	500.00
26/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	802	1	802	1	500.00
26/07/2023	2032 On 01-February-24			Bond Future	11.06	87.8537	11.0646	87.8537	0.00
26/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	5116	5	5116	5	0.00
26/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2102	2	2102	2	1,200.00
26/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7777	8	7777	8	0.00
26/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7348	7	7348	7	0.00
26/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	8174	8	8174	8	0.00
26/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	5050	5	5050	5	0.00
26/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	5083	5	5083	5	0.00
26/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2145	2	2145	2	200.00

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26/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2876	3	2876	3	500.00
26/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4792	5	4792	5	0.00
26/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	923	1	923	1	1,200.00
26/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1767	2	1767	2	500.00
26/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	6136	6	6136	6	0.00
26/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1613	2	1613	2	200.00
26/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2756	3	2756	3	0.00
26/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1497	2	1497	2	0.00
26/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1510	2	1510	2	0.00
26/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	713	1	713	1	500.00
26/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	782	1	782	1	1,200.00
26/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3566	4	3566	4	0.00
26/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1485	2	1485	2	0.00
26/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3512	4	3512	4	0.00
26/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4063	4	4063	4	0.00
26/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	865	1	865	1	200.00
26/07/2023	2032 On 02-May-24			Bond Future	11.15	85.6867	11.1464	85.6867	0.00
26/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	10231	10	10231	10	0.00
26/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3155	3	3155	3	500.00
26/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3820	4	3820	4	1,550.00
26/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	2079	2	2079	2	500.00
26/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1988	2	1988	2	0.00
26/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	2006	2	2006	2	0.00
26/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8693	9	8693	9	0.00
26/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9658	10	9658	10	0.00
26/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2623	3	2623	3	1,000.00
26/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	2024	2	2024	2	0.00
26/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1679	2	1679	2	1,000.00
26/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2192	2	2192	2	1,550.00
26/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4541	5	4541	5	0.00
26/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5438	6	5438	6	0.00
26/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	4807	5	4807	5	0.00
26/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	3968	4	3968	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
26/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	852	1	852	1	500.00
26/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	4838	5	4838	5	0.00
26/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	4868	5	4868	5	0.00
26/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4717	5	4717	5	0.00
26/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	2880	3	2880	3	0.00
26/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3417	4	3417	4	0.00
26/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	744	1	744	1	1,550.00
26/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1026	1	1026	1	1,000.00
26/07/2023	2032 On 01-August-24			Bond Future	11.23	87.6607	11.2274	87.6607	0.00
26/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3253	3	3253	3	0.00
26/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3277	3	3277	3	0.00
26/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3301	3	3301	3	0.00
26/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3653	4	3653	4	0.00
26/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3675	4	3675	4	0.00
26/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3697	4	3697	4	0.00
26/07/2023	2033 On 03-August-23			Bond Future	117.47	117.1622	117.4727	117.1622	977.00
26/07/2023	2033 On 02-November-23			Bond Future	118.63	118.3143	118.6307	118.3143	2,255.00
26/07/2023	2033 On 01-February-24			Bond Future	121.35	121.0250	121.3478	121.0250	6,141.00
26/07/2023	2033 On 02-May-24			Bond Future	122.68	122.3451	122.6754	122.3451	0.00
26/07/2023	2033 On 01-August-24			Bond Future	125.53	125.1912	125.5296	125.1912	0.00
26/07/2023	2037 On 03-August-23			Bond Future	11.91	77.4135	11.9094	77.4135	45,217.00
26/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
26/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
26/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1469	1	1469	1	0.00
26/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1386	1	1386	1	0.00
26/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1427	1	1427	1	0.00
26/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	228	0	228	0	0.00
26/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	241	0	241	0	0.00
26/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	216	0	216	0	0.00
26/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5248	5	5248	5	0.00
26/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	9646	10	9646	10	0.00
26/07/2023	2037 On 02-November-23			Bond Future	12.01	79.0968	12.0133	79.0968	60,721.00
26/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1305	1	1305	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
26/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1285	1	1285	1	0.00
26/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2448	2	2448	2	731.00
26/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	4081	4	4081	4	731.00
26/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1326	1	1326	1	0.00
26/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9537	9	9537	9	0.00
26/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	290	0	290	0	731.00
26/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	3817	4	3817	4	0.00
26/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	3854	4	3854	4	0.00
26/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1408	1	1408	1	0.00
26/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2412	3	2412	3	0.00
26/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	3781	4	3781	4	0.00
26/07/2023	2037 On 01-February-24			Bond Future	12.11	76.6338	12.1110	76.6338	76,958.00
26/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9651	10	9651	10	0.00
26/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3841	4	3841	4	0.00
26/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3872	4	3872	4	0.00
26/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3191	3	3191	3	2,500.00
26/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	5916	6	5916	6	0.00
26/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3902	4	3902	4	0.00
26/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2748	3	2748	3	0.00
26/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3303	3	3303	3	0.00
26/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1727	2	1727	2	2,500.00
26/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	792	1	792	1	2,500.00
26/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	2769	3	2769	3	0.00
26/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	2791	3	2791	3	0.00
26/07/2023	2037 On 02-May-24			Bond Future	12.21	78.3748	12.2145	78.3748	0.00
26/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	2097	2	2097	2	0.00
26/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	2116	2	2116	2	0.00
26/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2136	2	2136	2	0.00
26/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6380	6	6380	6	0.00
26/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6343	6	6343	6	0.00
26/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6306	6	6306	6	0.00
26/07/2023	2037 On 01-August-24			Bond Future	12.32	75.9242	12.3204	75.9242	0.00
26/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3864	4	3864	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
26/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3839	4	3839	4	0.00
26/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3813	4	3813	4	0.00
26/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5016	5	5016	5	0.00
26/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	4989	5	4989	5	0.00
26/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	4961	5	4961	5	0.00
26/07/2023	2038 On 03-August-23			Bond Future	126.49	126.3146	126.4852	126.3146	737.00
26/07/2023	2038 On 02-November-23			Bond Future	129.27	129.0923	129.2657	129.0923	4,602.00
26/07/2023	2038 On 01-February-24			Bond Future	130.22	130.0390	130.2152	130.0390	0.00
26/07/2023	2038 On 02-May-24			Bond Future	133.20	133.0235	133.2040	133.0235	0.00
26/07/2023	2038 On 01-August-24			Bond Future	134.24	134.0556	134.2401	134.0556	0.00
26/07/2023	2040 On 03-August-23			Bond Future	12.16	77.6656	12.1647	77.6656	17,110.00
26/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	833	1	833	1	0.00
26/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	866	1	866	1	0.00
26/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	900	1	900	1	0.00
26/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	523	1	523	1	0.00
26/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	547	1	547	1	0.00
26/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	571	1	571	1	0.00
26/07/2023	2040 On 02-November-23			Bond Future	12.27	79.3543	12.2719	79.3543	34,057.00
26/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	4992	5	4992	5	0.00
26/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	2024	2	2024	2	875.00
26/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	936	1	936	1	0.00
26/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1310	1	1310	1	128.00
26/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3601	3	3601	3	128.00
26/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	779	1	779	1	875.00
26/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	903	1	903	1	0.00
26/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	920	1	920	1	0.00
26/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7763	8	7763	8	0.00
26/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	541	1	541	1	128.00
26/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	4923	5	4923	5	0.00
26/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	3014	3	3014	3	0.00
26/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	5013	5	5013	5	0.00
26/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	5386	6	5386	6	0.00
26/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	1764	2	1764	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
26/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4077	4	4077	4	0.00
26/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	4968	5	4968	5	0.00
26/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1166	1	1166	1	875.00
26/07/2023	2040 On 01-February-24			Bond Future	12.37	76.6468	12.3736	76.6468	93,216.00
26/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3394	3	3394	3	0.00
26/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3334	3	3334	3	0.00
26/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3364	3	3364	3	0.00
26/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3553	4	3553	4	0.00
26/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3579	4	3579	4	0.00
26/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3526	4	3526	4	0.00
26/07/2023	2040 On 02-May-24			Bond Future	12.48	78.3881	12.4805	78.3881	0.00
26/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	2086	2	2086	2	0.00
26/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	2046	2	2046	2	0.00
26/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	2066	2	2066	2	0.00
26/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7090	7	7090	7	0.00
26/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7173	7	7173	7	0.00
26/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7132	7	7132	7	0.00
26/07/2023	2040 On 01-August-24			Bond Future	12.59	75.6873	12.5901	75.6873	0.00
26/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3872	4	3872	4	0.00
26/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3899	4	3899	4	0.00
26/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3925	4	3925	4	0.00
26/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5307	5	5307	5	0.00
26/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5337	5	5337	5	0.00
26/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5366	6	5366	6	0.00
26/07/2023	2044 On 03-August-23			Bond Future	12.24	73.9819	12.2394	73.9819	39,001.00
26/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	29	0	29	0	4,553.00
26/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	516	0	516	0	0.00
26/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1697	2	1697	2	0.00
26/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	202	0	202	0	0.00
26/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	469	0	469	0	0.00
26/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	492	0	492	0	0.00
26/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	956	1	956	1	0.00
26/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	991	1	991	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
26/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	1616	2	1616	2	4,754.00
26/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	208	0	208	0	9,106.00
26/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	922	1	922	1	0.00
26/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	2968	3	2968	3	3,076.00
26/07/2023	2044 On 02-November-23			Bond Future	12.34	75.5904	12.3433	75.5904	50,723.00
26/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	768	1	768	1	0.00
26/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	783	1	783	1	0.00
26/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	798	1	798	1	0.00
26/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5462	6	5462	6	0.00
26/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5510	6	5510	6	0.00
26/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5559	6	5559	6	0.00
26/07/2023	2044 On 01-February-24			Bond Future	12.44	72.9228	12.4418	72.9228	31,797.00
26/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	3024	3	3024	3	0.00
26/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	3052	3	3052	3	0.00
26/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	3080	3	3080	3	0.00
26/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	3946	4	3946	4	0.00
26/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	3975	4	3975	4	0.00
26/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4005	4	4005	4	0.00
26/07/2023	2044 On 02-May-24			Bond Future	12.55	74.5795	12.5451	74.5795	0.00
26/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	2034	2	2034	2	0.00
26/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	2051	2	2051	2	0.00
26/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	2069	2	2069	2	0.00
26/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7229	7	7229	7	0.00
26/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7273	7	7273	7	0.00
26/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7318	7	7318	7	0.00
26/07/2023	2044 On 01-August-24			Bond Future	12.65	71.9161	12.6507	71.9161	0.00
26/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3741	4	3741	4	0.00
26/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3690	4	3690	4	0.00
26/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3716	4	3716	4	0.00
26/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5740	6	5740	6	0.00
26/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5772	6	5772	6	0.00
26/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5709	6	5709	6	0.00
26/07/2023	2046 On 03-August-23			Bond Future	111.32	111.0567	111.3205	111.0567	10,131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2023	2046 On 02-November-23			Bond Future	111.68	111.4104	111.6790	111.4104	16,070.00
26/07/2023	2046 On 01-February-24			Bond Future	114.24	113.9631	114.2371	113.9631	0.00
26/07/2023	2046 On 02-May-24			Bond Future	114.72	114.4372	114.7174	114.4372	0.00
26/07/2023	2046 On 01-August-24			Bond Future	117.39	117.0989	117.3861	117.0989	0.00
26/07/2023	2050 On 03-August-23			Bond Future	110.76	110.7558	110.7622	110.7558	9,124.00
26/07/2023	2050 On 02-November-23			Bond Future	113.20	113.1915	113.1969	113.1915	14,011.00
26/07/2023	2050 On 01-February-24			Bond Future	113.55	113.5450	113.5498	113.5450	0.00
26/07/2023	2050 On 02-May-24			Bond Future	116.16	116.1509	116.1561	116.1509	0.00
26/07/2023	2050 On 01-August-24			Bond Future	116.56	116.5542	116.5593	116.5542	0.00
26/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	AL37 On 03-August-23			Index Future	891.28	890.6930	891.2790	890.6930	0.00
26/07/2023	AL37 On 02-November-23			Index Future	910.65	910.0550	910.6500	910.0550	0.00
26/07/2023	AL37 On 01-February-24			Index Future	931.29	930.6830	931.2900	930.6830	0.00
26/07/2023	AL37 On 02-May-24			Index Future	952.46	951.8360	952.4570	951.8360	0.00
26/07/2023	AL37 On 01-August-24			Index Future	974.41	973.7780	974.4140	973.7780	0.00
26/07/2023	AL7T On 03-August-23			Index Future	1022.20	1020.4520	1022.2010	1020.4520	0.00
26/07/2023	AL7T On 02-November-23			Index Future	1044.42	1042.6340	1044.4180	1042.6340	0.00
26/07/2023	AL7T On 01-February-24			Index Future	1068.09	1066.2680	1068.0890	1066.2680	0.00
26/07/2023	AL7T On 02-May-24			Index Future	1092.37	1090.5020	1092.3660	1090.5020	0.00
26/07/2023	AL7T On 01-August-24			Index Future	1117.55	1115.6410	1117.5480	1115.6410	0.00
26/07/2023	ALBI On 03-August-23			Index Future	891.36	889.9340	891.3560	889.9340	50.00
26/07/2023	ALBI On 02-November-23			Index Future	910.73	909.2790	910.7290	909.2790	56.00
26/07/2023	ALBI On 01-February-24			Index Future	931.37	929.8890	931.3710	929.8890	0.00
26/07/2023	ALBI On 02-May-24			Index Future	952.54	951.0240	952.5390	951.0240	0.00
26/07/2023	ALBI On 01-August-24			Index Future	974.50	972.9470	974.4990	972.9470	0.00
26/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2023	ES33 On 03-August-23			Bond Future	12.37	75.1278	12.3723	75.1278	350.00
26/07/2023	ES33 On 02-November-23			Bond Future	12.51	72.9820	12.5080	72.9820	0.00
26/07/2023	ES33 On 01-February-24			Bond Future	12.64	74.6544	12.6389	74.6544	0.00
26/07/2023	ES33 On 02-May-24			Bond Future	12.77	72.5673	12.7731	72.5673	0.00
26/07/2023	ES33 On 01-August-24			Bond Future	12.91	74.2546	12.9078	74.2546	0.00
26/07/2023	ES42 On 03-August-23			Bond Future	12.85	71.6303	12.8517	71.6303	4,000.00
26/07/2023	ES42 On 02-November-23			Bond Future	12.98	68.9422	12.9821	68.9422	0.00
26/07/2023	ES42 On 01-February-24			Bond Future	13.10	70.5225	13.1022	70.5225	0.00
26/07/2023	ES42 On 02-May-24			Bond Future	13.23	67.8779	13.2298	67.8779	0.00
26/07/2023	ES42 On 01-August-24			Bond Future	13.36	69.4556	13.3556	69.4556	0.00
26/07/2023	GOVI On 03-August-23			GOVI	878.60	877.2020	878.6010	877.2020	13.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	413710	40	413710	40	0.00
26/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	413910	40	413910	40	0.00
26/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	413810	40	413810	40	0.00
26/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 02-November-23			GOVI	897.70	896.2710	897.6960	896.2710	825.00
26/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	118960	10	118960	10	0.00
26/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	118860	10	118860	10	0.00
26/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	118760	10	118760	10	0.00
26/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 01-February-24			GOVI	918.04	916.5870	918.0430	916.5870	0.00
26/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	380630	37	380630	37	0.00
26/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	380530	37	380530	37	0.00
26/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	380430	37	380430	37	0.00
26/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 02-May-24			GOVI	938.91	937.4190	938.9080	937.4190	0.00
26/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	120620	14	120620	14	0.00
26/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	120720	14	120720	14	0.00
26/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	120820	14	120820	14	0.00
26/07/2023	GOVI On 01-August-24			GOVI	960.55	959.0290	960.5530	959.0290	0.00
26/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	171830	16	171830	16	0.00
26/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	171730	16	171730	16	0.00
26/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	171630	16	171630	16	0.00
26/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
26/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
26/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2023	IGOV On 03-August-23			Index Future	326.33	326.0020	326.3310	326.0020	168.00
26/07/2023	IGOV On 02-November-23			Index Future	333.51	333.1690	333.5050	333.1690	510.00
26/07/2023	IGOV On 01-February-24			Index Future	341.14	340.8000	341.1430	340.8000	0.00
26/07/2023	IGOV On 02-May-24			Index Future	348.97	348.6230	348.9740	348.6230	0.00
26/07/2023	IGOV On 01-August-24			Index Future	357.09	356.7350	357.0940	356.7350	0.00
26/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.44	91.5650	8.4350	91.5650	0.00
26/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.43	91.5700	8.4300	91.5700	0.00
26/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.50	91.5050	8.4950	91.5050	0.00
26/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.50	91.5000	8.5000	91.5000	0.00
26/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.5000	8.5050	91.5000	0.00
26/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.47	91.5100	8.4700	91.5100	0.00
26/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.43	91.5700	8.4300	91.5700	0.00
26/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.22	91.7850	8.2200	91.7850	0.00
26/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.17	91.8400	8.1650	91.8400	0.00
26/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.95	92.0750	7.9450	92.0750	0.00
26/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.87	92.1450	7.8700	92.1450	0.00
26/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.85	92.1750	7.8450	92.1750	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
26/07/2023	R035 On 03-August-23			Bond Future	11.56	86.8211	11.5594	86.8211	28,591.00
26/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1297	1	1297	1	0.00
26/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2342	2	2342	2	0.00
26/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2391	2	2391	2	0.00
26/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2440	2	2440	2	0.00
26/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	4975	5	4975	5	5,000.00
26/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	56	0	56	0	0.00
26/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	60	0	60	0	0.00
26/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	1	0	1	0	0.00
26/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	64	0	64	0	0.00
26/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	254	0	254	0	4,870.00
26/07/2023	R035 On 02-November-23			Bond Future	11.66	84.1994	11.6637	84.1994	163,380.00
26/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1748	2	1748	2	0.00
26/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2599	3	2599	3	731.00
26/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4296	4	4296	4	731.00
26/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	427	0	427	0	400.00
26/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6706	7	6706	7	0.00
26/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9827	10	9827	10	0.00
26/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1724	2	1724	2	0.00
26/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1088	1	1088	1	400.00
26/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1700	2	1700	2	0.00
26/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	3092	3	3092	3	0.00
26/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	3061	3	3061	3	0.00
26/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	245	0	245	0	731.00
26/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	608	1	608	1	400.00
26/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6373	7	6373	7	0.00
26/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1251	1	1251	1	0.00
26/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	4113	4	4113	4	0.00
26/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2187	2	2187	2	0.00
26/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3030	3	3030	3	0.00
26/07/2023	R035 On 01-February-24			Bond Future	11.76	86.1088	11.7620	86.1088	0.00
26/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4537	4	4537	4	0.00
26/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1640	2	1640	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4471	4	4471	4	0.00
26/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	9207	9	9207	9	0.00
26/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	903	1	903	1	400.00
26/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4504	4	4504	4	0.00
26/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2267	2	2267	2	0.00
26/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7317	7	7317	7	0.00
26/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5163	5	5163	5	0.00
26/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2285	2	2285	2	0.00
26/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	818	1	818	1	400.00
26/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2249	2	2249	2	0.00
26/07/2023	R035 On 02-May-24			Bond Future	11.86	83.5512	11.8559	83.5512	0.00
26/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2297	2	2297	2	0.00
26/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2276	2	2276	2	0.00
26/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2255	2	2255	2	0.00
26/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	5849	6	5849	6	0.00
26/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	5814	6	5814	6	0.00
26/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	5779	6	5779	6	0.00
26/07/2023	R035 On 01-August-24			Bond Future	11.95	85.4761	11.9481	85.4761	0.00
26/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3869	4	3869	4	0.00
26/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3895	4	3895	4	0.00
26/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3921	4	3921	4	0.00
26/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4688	5	4688	5	0.00
26/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4662	5	4662	5	0.00
26/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4636	5	4636	5	0.00
26/07/2023	R053 On 03-August-23			Bond Future	12.17	99.4192	12.1696	99.4192	0.00
26/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	3965	4	3965	4	0.00
26/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	4032	4	4032	4	0.00
26/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	4099	4	4099	4	0.00
26/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	52	0	52	0	0.00
26/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	55	0	55	0	0.00
26/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	59	0	59	0	0.00
26/07/2023	R053 On 02-November-23			Bond Future	12.27	95.7157	12.2732	95.7157	5,189.00
26/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	5925	6	5925	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
26/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5827	6	5827	6	0.00
26/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	5876	6	5876	6	0.00
26/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	1917	2	1917	2	0.00
26/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	1938	2	1938	2	0.00
26/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	1897	2	1897	2	0.00
26/07/2023	R053 On 01-February-24			Bond Future	12.37	97.8866	12.3682	97.8866	0.00
26/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	7172	7	7172	7	0.00
26/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	7080	7	7080	7	0.00
26/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	7126	7	7126	7	0.00
26/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3097	3	3097	3	0.00
26/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3142	3	3142	3	0.00
26/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3120	3	3120	3	0.00
26/07/2023	R053 On 02-May-24			Bond Future	12.47	94.2445	12.4667	94.2445	0.00
26/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	7909	8	7909	8	0.00
26/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	7952	8	7952	8	0.00
26/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	7996	8	7996	8	0.00
26/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4020	4	4020	4	0.00
26/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	3996	4	3996	4	0.00
26/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	3972	4	3972	4	0.00
26/07/2023	R053 On 01-August-24			Bond Future	12.56	96.4152	12.5644	96.4152	0.00
26/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	8641	8	8641	8	0.00
26/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	8557	8	8557	8	0.00
26/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	8599	8	8599	8	0.00
26/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4617	5	4617	5	0.00
26/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4642	5	4642	5	0.00
26/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4593	5	4593	5	0.00
26/07/2023	R186 On 03-August-23			Bond Future	8.92	105.8573	8.9223	105.8573	14,864.00
26/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2340	2	2340	2	0.00
26/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2397	2	2397	2	0.00
26/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2369	2	2369	2	0.00
26/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	1	0	1	0	0.00
26/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	1	0	1	0	0.00
26/07/2023	R186 On 03-August-23	9.75	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
26/07/2023	R186 On 02-November-23			Bond Future	8.93	108.1590	8.9303	108.1590	136,650.00
26/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	4089	4	4089	4	0.00
26/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1771	2	1771	2	0.00
26/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1752	2	1752	2	0.00
26/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1790	2	1790	2	0.00
26/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1337	1	1337	1	1,715.00
26/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	511	1	511	1	0.00
26/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	527	1	527	1	0.00
26/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	519	1	519	1	0.00
26/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	100	0	100	0	1,715.00
26/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	736	1	736	1	0.00
26/07/2023	R186 On 01-February-24			Bond Future	8.90	105.3003	8.9010	105.3003	0.00
26/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2301	2	2301	2	0.00
26/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2283	2	2283	2	0.00
26/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2265	2	2265	2	0.00
26/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	738	1	738	1	0.00
26/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	752	1	752	1	0.00
26/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	745	1	745	1	0.00
26/07/2023	R186 On 02-May-24			Bond Future	8.86	107.6929	8.8636	107.6929	0.00
26/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	536	1	536	1	0.00
26/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2796	3	2796	3	2,030.00
26/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	530	1	530	1	0.00
26/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	543	1	543	1	0.00
26/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	4024	4	4024	4	0.00
26/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	489	0	489	0	2,030.00
26/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2576	3	2576	3	0.00
26/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	783	1	783	1	0.00
26/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2611	3	2611	3	0.00
26/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2593	3	2593	3	0.00
26/07/2023	R186 On 01-August-24			Bond Future	8.80	104.8627	8.8030	104.8627	0.00
26/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1362	1	1362	1	0.00
26/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1338	1	1338	1	0.00
26/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1350	1	1350	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
26/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1584	2	1584	2	0.00
26/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1603	2	1603	2	0.00
26/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1594	2	1594	2	0.00
26/07/2023	R197 On 03-August-23			Bond Future	334.71	334.7125	334.7112	334.7125	44.00
26/07/2023	R197 On 02-November-23			Bond Future	342.07	342.0733	342.0690	342.0733	0.00
26/07/2023	R202 On 03-August-23			Bond Future	249.32	249.3088	249.3212	249.3088	5,054.00
26/07/2023	R202 On 02-November-23			Bond Future	254.80	254.7913	254.8019	254.7913	4,746.00
26/07/2023	R202 On 01-February-24			Bond Future	255.69	255.6764	255.6852	255.6764	460.00
26/07/2023	R202 On 02-May-24			Bond Future	261.55	261.5442	261.5539	261.5442	0.00
26/07/2023	R202 On 01-August-24			Bond Future	262.55	262.5453	262.5549	262.5453	0.00
26/07/2023	R209 On 03-August-23			Bond Future	11.62	66.9123	11.6186	66.9123	7,756.00
26/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00
26/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1678	2	1678	2	0.00
26/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	57	0	57	0	7,000.00
26/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,730.00
26/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
26/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1598	1	1598	1	0.00
26/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1638	2	1638	2	0.00
26/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1885	2	1885	2	0.00
26/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	73	0	73	0	1,750.00
26/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	1878	2	1878	2	0.00
26/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	100	0	100	0	0.00
26/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8549	9	8549	9	0.00
26/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	113	0	113	0	0.00
26/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	106	0	106	0	0.00
26/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4406	5	4406	5	0.00
26/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	4672	5	4672	5	0.00
26/07/2023	R209 On 02-November-23			Bond Future	11.71	65.2139	11.7111	65.2139	28,360.00
26/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1279	1	1279	1	0.00
26/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1241	1	1241	1	0.00
26/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1260	1	1260	1	0.00
26/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3067	3	3067	3	0.00
26/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3098	3	3098	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
26/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3037	3	3037	3	0.00
26/07/2023	R209 On 01-February-24			Bond Future	11.79	66.6929	11.7943	66.6929	1,690.00
26/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3703	4	3703	4	0.00
26/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3674	4	3674	4	0.00
26/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3731	4	3731	4	0.00
26/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2128	2	2128	2	0.00
26/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2145	2	2145	2	0.00
26/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2163	2	2163	2	0.00
26/07/2023	R209 On 02-May-24			Bond Future	11.88	65.0544	11.8810	65.0544	0.00
26/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1951	2	1951	2	0.00
26/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1933	2	1933	2	0.00
26/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1916	2	1916	2	0.00
26/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5346	5	5346	5	0.00
26/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5313	5	5313	5	0.00
26/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5281	5	5281	5	0.00
26/07/2023	R209 On 01-August-24			Bond Future	11.97	66.5531	11.9668	66.5531	0.00
26/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3459	3	3459	3	0.00
26/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3436	3	3436	3	0.00
26/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3482	3	3482	3	0.00
26/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4255	4	4255	4	0.00
26/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4278	4	4278	4	0.00
26/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4302	4	4302	4	0.00
26/07/2023	R210 On 03-August-23			Bond Future	225.04	224.9460	225.0449	224.9460	350.00
26/07/2023	R210 On 02-November-23			Bond Future	226.83	226.7267	226.8258	226.7267	70.00
26/07/2023	R210 On 01-February-24			Bond Future	232.02	231.9213	232.0211	231.9213	300.00
26/07/2023	R210 On 02-May-24			Bond Future	234.10	233.9979	234.1001	233.9979	0.00
26/07/2023	R210 On 01-August-24			Bond Future	239.55	239.4412	239.5465	239.4412	0.00
26/07/2023	R213 On 03-August-23			Bond Future	10.66	84.2119	10.6628	84.2119	4,288.00
26/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	4104	4	4104	4	0.00
26/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	4146	4	4146	4	0.00
26/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	4188	4	4188	4	0.00
26/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	1	0	1	0	0.00
26/07/2023	R213 On 03-August-23	11.63	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
26/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	1	0	1	0	0.00
26/07/2023	R213 On 02-November-23			Bond Future	10.75	82.4862	10.7488	82.4862	30,298.00
26/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3754	4	3754	4	731.00
26/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	8139	8	8139	8	0.00
26/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2795	3	2795	3	0.00
26/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2767	3	2767	3	0.00
26/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2823	3	2823	3	0.00
26/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2308	2	2308	2	731.00
26/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1478	2	1478	2	0.00
26/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1179	1	1179	1	0.00
26/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1208	1	1208	1	0.00
26/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1193	1	1193	1	0.00
26/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	151	0	151	0	731.00
26/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	804	1	804	1	0.00
26/07/2023	R213 On 01-February-24			Bond Future	10.83	84.3566	10.8263	84.3566	0.00
26/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4889	5	4889	5	0.00
26/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4829	5	4829	5	0.00
26/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4859	5	4859	5	0.00
26/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1200	1	1200	1	0.00
26/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1210	1	1210	1	0.00
26/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1190	1	1190	1	0.00
26/07/2023	R213 On 02-May-24			Bond Future	10.90	82.7130	10.8989	82.7130	0.00
26/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1750	2	1750	2	0.00
26/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1766	2	1766	2	0.00
26/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1782	2	1782	2	0.00
26/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4320	4	4320	4	0.00
26/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4347	4	4347	4	0.00
26/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4374	4	4374	4	0.00
26/07/2023	R213 On 01-August-24			Bond Future	10.97	84.6188	10.9683	84.6188	0.00
26/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2996	3	2996	3	0.00
26/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2953	3	2953	3	0.00
26/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2975	3	2975	3	0.00
26/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3374	3	3374	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
26/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3393	3	3393	3	0.00
26/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3354	3	3354	3	0.00
26/07/2023	R214 On 03-August-23			Bond Future	12.00	62.7372	11.9988	62.7372	14,094.00
26/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1065	1	1065	1	0.00
26/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	998	1	998	1	0.00
26/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	1031	1	1031	1	0.00
26/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	295	0	295	0	0.00
26/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	310	0	310	0	0.00
26/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	281	0	281	0	0.00
26/07/2023	R214 On 02-November-23			Bond Future	12.10	60.7985	12.0963	60.7985	14,660.00
26/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	821	1	821	1	0.00
26/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	850	1	850	1	0.00
26/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	835	1	835	1	0.00
26/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	4051	4	4051	4	0.00
26/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4089	4	4089	4	0.00
26/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	4013	4	4013	4	0.00
26/07/2023	R214 On 01-February-24			Bond Future	12.19	62.1773	12.1886	62.1773	0.00
26/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2805	3	2805	3	0.00
26/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2831	3	2831	3	0.00
26/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2856	3	2856	3	0.00
26/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	2993	3	2993	3	0.00
26/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3016	3	3016	3	0.00
26/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3039	3	3039	3	0.00
26/07/2023	R214 On 02-May-24			Bond Future	12.28	60.2839	12.2763	60.2839	0.00
26/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1818	2	1818	2	0.00
26/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1787	2	1787	2	0.00
26/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1803	2	1803	2	0.00
26/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	5823	6	5823	6	0.00
26/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	5859	6	5859	6	0.00
26/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	5786	6	5786	6	0.00
26/07/2023	R214 On 01-August-24			Bond Future	12.36	61.6727	12.3623	61.6727	0.00
26/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3424	3	3424	3	0.00
26/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3447	3	3447	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
26/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3470	3	3470	3	0.00
26/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4334	4	4334	4	0.00
26/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4358	4	4358	4	0.00
26/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4383	4	4383	4	0.00
26/07/2023	R248 On 03-August-23			Bond Future	12.16	77.1188	12.1594	77.1188	48,932.00
26/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	526	0	526	0	0.00
26/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	552	1	552	1	0.00
26/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5759	6	5759	6	0.00
26/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1215	1	1215	1	1,053.00
26/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	88	0	88	0	1,053.00
26/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	578	1	578	1	0.00
26/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	873	1	873	1	0.00
26/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	2283	2	2283	2	0.00
26/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	387	0	387	0	0.00
26/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	1	0	1	0	1,053.00
26/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	906	1	906	1	0.00
26/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	941	1	941	1	0.00
26/07/2023	R248 On 02-November-23			Bond Future	12.26	74.3496	12.2629	74.3496	232,305.00
26/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1391	1	1391	1	207.00
26/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	817	1	817	1	0.00
26/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3399	3	3399	3	207.00
26/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7756	8	7756	8	0.00
26/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	790	1	790	1	0.00
26/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	803	1	803	1	0.00
26/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	607	1	607	1	207.00
26/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	5609	6	5609	6	0.00
26/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4197	4	4197	4	0.00
26/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2033	2	2033	2	0.00
26/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	5713	6	5713	6	0.00
26/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	5661	6	5661	6	0.00
26/07/2023	R248 On 01-February-24			Bond Future	12.36	76.0356	12.3616	76.0356	0.00
26/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	3007	3	3007	3	0.00
26/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2951	3	2951	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
26/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2979	3	2979	3	0.00
26/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4220	4	4220	4	0.00
26/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4251	4	4251	4	0.00
26/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4189	4	4189	4	0.00
26/07/2023	R248 On 02-May-24			Bond Future	12.46	73.3127	12.4555	73.3127	0.00
26/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1961	2	1961	2	0.00
26/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1926	2	1926	2	0.00
26/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1943	2	1943	2	0.00
26/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	7925	8	7925	8	0.00
26/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	8022	8	8022	8	0.00
26/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	7973	8	7973	8	0.00
26/07/2023	R248 On 01-August-24			Bond Future	12.55	75.0016	12.5481	75.0016	13,000.00
26/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	4163	4	4163	4	0.00
26/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	4107	4	4107	4	0.00
26/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	4135	4	4135	4	0.00
26/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5496	6	5496	6	0.00
26/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5527	6	5527	6	0.00
26/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5466	6	5466	6	0.00