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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/07/2023 TO: 27/07/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	2025 On 03-August-23			Bond Future	169.59	169.5164	169.5903	169.5164	812.00
27/07/2023	2025 On 02-November-23			Bond Future	173.32	173.2428	173.3179	173.2428	5,566.00
27/07/2023	2025 On 01-February-24			Bond Future	175.50	175.4229	175.4992	175.4229	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
27/07/2023	2025 On 02-May-24			Bond Future	179.53	179.4495	179.5277	179.4495	0.00
27/07/2023	2025 On 01-August-24			Bond Future	181.87	181.7911	181.8708	181.7911	0.00
27/07/2023	2029 On 03-August-23			Bond Future	122.84	122.6138	122.8390	122.6138	1,075.00
27/07/2023	2029 On 02-November-23			Bond Future	124.21	123.9801	124.2099	123.9801	1,287.00
27/07/2023	2029 On 01-February-24			Bond Future	127.05	126.8197	127.0544	126.8197	728.00
27/07/2023	2029 On 02-May-24			Bond Future	128.61	128.3676	128.6076	128.3676	0.00
27/07/2023	2029 On 01-August-24			Bond Future	131.60	131.3543	131.6000	131.3543	0.00
27/07/2023	2030 On 03-August-23			Bond Future	10.21	89.7200	89.8763	89.7200	43,833.00
27/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	4827	5	5	5	0.00
27/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	9635	9	10	9	0.00
27/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	982	1	1	1	1,012.00
27/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1919	2	2	2	350.00
27/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	4746	5	5	5	0.00
27/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	10755	11	11	11	0.00
27/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	4786	5	5	5	0.00
27/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	0	0	0	0	0.00
27/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
27/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	0	0	0	0	0.00
27/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	34	0	0	0	0.00
27/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	0	0	0	0	1,012.00
27/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	164	0	0	0	0.00
27/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	0	0	0	0	0.00
27/07/2023	2030 On 02-November-23			Bond Future	10.28	91.6700	91.8294	91.6700	91,535.00
27/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	8047	8	8	8	0.00
27/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	4042	4	4	4	500.00
27/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	5556	5	6	5	0.00
27/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	3114	3	3	3	0.00
27/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	1008	1	1	1	500.00
27/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	2550	2	3	2	500.00
27/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	5073	5	5	5	0.00
27/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	3055	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
27/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	3085	3	3	3	0.00
27/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	1303	1	1	1	800.00
27/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1970	2	2	2	500.00
27/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	609	1	1	1	800.00
27/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	3666	4	4	4	0.00
27/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	2190	2	2	2	0.00
27/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	876	1	1	1	0.00
27/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	887	1	1	1	0.00
27/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	372	0	0	0	500.00
27/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	110	0	0	0	500.00
27/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1124	1	1	1	0.00
27/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	2669	3	3	3	0.00
27/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	864	1	1	1	0.00
27/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	1502	2	2	2	0.00
27/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	305	0	0	0	800.00
27/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	575	1	1	1	0.00
27/07/2023	2030 On 01-February-24			Bond Future	10.33	89.7417	89.9046	89.7417	0.00
27/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	6606	6	7	6	0.00
27/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	7383	7	7	7	0.00
27/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	6255	6	6	6	0.00
27/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	4896	5	5	5	0.00
27/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	5016	5	5	5	0.00
27/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	5046	5	5	5	0.00
27/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	2461	2	2	2	500.00
27/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1814	2	2	2	400.00
27/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	1061	1	1	1	400.00
27/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1508	1	2	1	500.00
27/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	5076	5	5	5	0.00
27/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	6574	6	7	6	0.00
27/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1984	2	2	2	200.00
27/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3998	4	4	4	0.00
27/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1572	2	2	2	1,360.00
27/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1687	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
27/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3066	3	3	3	0.00
27/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	4257	4	4	4	0.00
27/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	3348	3	3	3	0.00
27/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	3244	3	3	3	0.00
27/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	2698	3	3	3	0.00
27/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	623	1	1	1	500.00
27/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	954	1	1	1	0.00
27/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	618	1	1	1	500.00
27/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	499	1	0	1	400.00
27/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	2901	3	3	3	0.00
27/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2230	2	2	2	0.00
27/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1320	1	1	1	700.00
27/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	963	1	1	1	0.00
27/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	971	1	1	1	0.00
27/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1006	1	1	1	1,360.00
27/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	681	1	1	1	200.00
27/07/2023	2030 On 02-May-24			Bond Future	10.40	91.7809	91.9475	91.7809	0.00
27/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	10492	10	10	10	0.00
27/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1701	2	2	2	0.00
27/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	4494	4	4	4	500.00
27/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	6830	7	7	7	0.00
27/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	2267	2	2	2	1,000.00
27/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	8168	8	8	8	0.00
27/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	3241	3	3	3	500.00
27/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	3720	4	4	4	1,080.00
27/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1671	2	2	2	0.00
27/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1686	2	2	2	0.00
27/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1453	1	1	1	1,000.00
27/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	4435	5	4	5	0.00
27/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4010	4	4	4	0.00
27/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4035	4	4	4	0.00
27/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2060	2	2	2	0.00
27/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2360	2	2	2	0.00

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27/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	711	1	1	1	1,080.00
27/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	1680	2	2	2	0.00
27/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3211	3	3	3	0.00
27/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	958	1	1	1	1,000.00
27/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	3984	4	4	4	0.00
27/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	350	0	0	0	500.00
27/07/2023	2030 On 01-August-24			Bond Future	10.46	89.8900	90.0605	89.8900	0.00
27/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2818	3	3	3	0.00
27/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2778	3	3	3	0.00
27/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2798	3	3	3	0.00
27/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3100	3	3	3	0.00
27/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3118	3	3	3	0.00
27/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3082	3	3	3	0.00
27/07/2023	2032 On 03-August-23			Bond Future	10.86	88.3165	88.4966	88.3165	72,904.00
27/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	2876	3	3	3	0.00
27/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	5430	5	5	5	5,000.00
27/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	4324	4	4	4	0.00
27/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	4278	4	4	4	0.00
27/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	3110	3	3	3	11,000.00
27/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,441.00
27/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
27/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	5613	5	6	5	3,000.00
27/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	4371	4	4	4	0.00
27/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	4972	5	5	5	5,000.00
27/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	3344	3	3	3	0.00
27/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	6	0	0	0	7,500.00
27/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	0	0	0	0	0.00
27/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	1	0	0	0	0.00
27/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	0	0	0	0	3,000.00
27/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	2863	3	3	3	0.00
27/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	6603	7	7	7	0.00
27/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	8	0	0	0	11,000.00

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27/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	1	0	0	0	0.00
27/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	1	0	0	0	0.00
27/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	0	0	0	0	0.00
27/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	12	0	0	0	7,500.00
27/07/2023	2032 On 02-November-23			Bond Future	10.95	86.0736	86.2573	86.0736	178,714.00
27/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	4675	5	5	5	0.00
27/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	6487	6	6	6	0.00
27/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2983	3	3	3	0.00
27/07/2023	2032 On 02-November-23	11.50	Call	Bond Future	3693	4	4	4	0.00
27/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	2422	2	2	2	500.00
27/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2800	3	3	3	0.00
27/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2830	3	3	3	0.00
27/07/2023	2032 On 02-November-23	10.58	Call	Bond Future	1222	1	1	1	500.00
27/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	5116	5	5	5	0.00
27/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2861	3	3	3	0.00
27/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1482	1	1	1	500.00
27/07/2023	2032 On 02-November-23	11.00	Call	Bond Future	2176	2	2	2	0.00
27/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	1240	1	1	1	500.00
27/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	3016	3	3	3	0.00
27/07/2023	2032 On 02-November-23	11.00	Put	Bond Future	1931	2	2	2	500.00
27/07/2023	2032 On 02-November-23	10.58	Put	Bond Future	3048	3	3	3	0.00
27/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	1461	2	1	2	0.00
27/07/2023	2032 On 02-November-23	11.50	Put	Bond Future	1065	1	1	1	500.00
27/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	1742	2	2	2	0.00
27/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	644	1	1	1	0.00
27/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	1478	2	1	2	0.00
27/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	2660	3	3	3	0.00
27/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	1496	2	1	2	0.00
27/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	1393	1	1	1	500.00
27/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	402	0	0	0	500.00
27/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	751	1	1	1	500.00
27/07/2023	2032 On 01-February-24			Bond Future	11.03	88.0251	88.2127	88.0251	0.00
27/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	5242	5	5	5	0.00

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27/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	2177	2	2	2	1,200.00
27/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	7928	8	8	8	0.00
27/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	7495	7	7	7	0.00
27/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	8327	8	8	8	0.00
27/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	5176	5	5	5	0.00
27/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	5209	5	5	5	0.00
27/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	2221	2	2	2	200.00
27/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2968	3	3	3	500.00
27/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	4914	5	5	5	0.00
27/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	963	1	1	1	1,200.00
27/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1833	2	2	2	500.00
27/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	5989	6	6	6	0.00
27/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	1547	2	2	2	200.00
27/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	2660	3	3	3	0.00
27/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1435	1	1	1	0.00
27/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1447	2	1	2	0.00
27/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	679	1	1	1	500.00
27/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	745	1	1	1	1,200.00
27/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	3454	4	3	4	0.00
27/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1423	1	1	1	0.00
27/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	3401	4	3	4	0.00
27/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	3941	4	4	4	0.00
27/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	824	1	1	1	200.00
27/07/2023	2032 On 02-May-24			Bond Future	11.11	85.8622	86.0541	85.8622	0.00
27/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	10393	10	10	10	0.00
27/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	3247	3	3	3	500.00
27/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	3923	4	4	4	1,550.00
27/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	2149	2	2	2	500.00
27/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	2056	2	2	2	0.00
27/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	2074	2	2	2	0.00
27/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	8845	9	9	9	0.00
27/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	9816	10	10	10	0.00
27/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	2705	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
27/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	2093	2	2	2	0.00
27/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1739	2	2	2	1,000.00
27/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	2265	2	2	2	1,550.00
27/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	4422	5	4	5	0.00
27/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	5307	5	5	5	0.00
27/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	4684	5	5	5	0.00
27/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	3858	4	4	4	0.00
27/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	818	1	1	1	500.00
27/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	4714	5	5	5	0.00
27/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	4744	5	5	5	0.00
27/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	4596	5	5	5	0.00
27/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	2792	3	3	3	0.00
27/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	3318	3	3	3	0.00
27/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	714	1	1	1	1,550.00
27/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	986	1	1	1	1,000.00
27/07/2023	2032 On 01-August-24			Bond Future	11.18	87.8405	88.0369	87.8405	0.00
27/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	3347	3	3	3	0.00
27/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	3371	3	3	3	0.00
27/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	3396	3	3	3	0.00
27/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	3552	4	4	4	0.00
27/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	3573	4	4	4	0.00
27/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	3595	4	4	4	0.00
27/07/2023	2033 On 03-August-23			Bond Future	117.96	117.4727	117.9587	117.4727	977.00
27/07/2023	2033 On 02-November-23			Bond Future	119.13	118.6307	119.1271	118.6307	2,255.00
27/07/2023	2033 On 01-February-24			Bond Future	121.86	121.3478	121.8552	121.3478	6,141.00
27/07/2023	2033 On 02-May-24			Bond Future	123.19	122.6754	123.1943	122.6754	0.00
27/07/2023	2033 On 01-August-24			Bond Future	126.06	125.5296	126.0608	125.5296	0.00
27/07/2023	2037 On 03-August-23			Bond Future	11.87	77.5722	77.7720	77.5722	45,217.00
27/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,730.00
27/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	0	0	0	0	1,730.00
27/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	1599	1	2	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
27/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	1511	1	2	1	0.00
27/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	1555	1	2	1	0.00
27/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	156	0	0	0	0.00
27/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	166	0	0	0	0.00
27/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	147	0	0	0	0.00
27/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	5048	5	5	5	0.00
27/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	9446	10	9	10	0.00
27/07/2023	2037 On 02-November-23			Bond Future	11.98	79.2581	79.4621	79.2581	64,154.00
27/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	1366	1	1	1	0.00
27/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	1345	1	1	1	0.00
27/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	2543	2	3	2	731.00
27/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	4209	4	4	4	731.00
27/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	1388	1	1	1	0.00
27/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	9719	10	10	10	0.00
27/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	268	0	0	0	731.00
27/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	3675	4	4	4	0.00
27/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	3710	4	4	4	0.00
27/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1332	1	1	1	0.00
27/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	2302	2	2	2	0.00
27/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	3639	4	4	4	0.00
27/07/2023	2037 On 01-February-24			Bond Future	12.07	76.7982	77.0067	76.7982	76,958.00
27/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	9823	10	10	10	0.00
27/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3952	4	4	4	0.00
27/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3984	4	4	4	0.00
27/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	3291	3	3	3	2,500.00
27/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	6056	6	6	6	0.00
27/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	4015	4	4	4	0.00
27/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	2652	3	3	3	0.00
27/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	3194	3	3	3	0.00
27/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	1659	2	2	2	2,500.00
27/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	756	1	1	1	2,500.00
27/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	2673	3	3	3	0.00
27/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	2694	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
27/07/2023	2037 On 02-May-24			Bond Future	12.17	78.5432	78.7564	78.5432	0.00
27/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	2166	2	2	2	0.00
27/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	2186	2	2	2	0.00
27/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	2206	2	2	2	0.00
27/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	6236	6	6	6	0.00
27/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	6199	6	6	6	0.00
27/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	6163	6	6	6	0.00
27/07/2023	2037 On 01-August-24			Bond Future	12.28	76.0966	76.3148	76.0966	0.00
27/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3966	4	4	4	0.00
27/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3940	4	4	4	0.00
27/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3914	4	4	4	0.00
27/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	4899	5	5	5	0.00
27/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	4872	5	5	5	0.00
27/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	4845	5	5	5	0.00
27/07/2023	2038 On 03-August-23			Bond Future	126.47	126.4852	126.4726	126.4852	737.00
27/07/2023	2038 On 02-November-23			Bond Future	129.25	129.2657	129.2526	129.2657	4,602.00
27/07/2023	2038 On 01-February-24			Bond Future	130.20	130.2152	130.2012	130.2152	0.00
27/07/2023	2038 On 02-May-24			Bond Future	133.19	133.2040	133.1899	133.2040	0.00
27/07/2023	2038 On 01-August-24			Bond Future	134.23	134.2401	134.2253	134.2401	0.00
27/07/2023	2040 On 03-August-23			Bond Future	12.16	77.8911	77.9272	77.8911	17,110.00
27/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	809	1	1	1	0.00
27/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	843	1	1	1	0.00
27/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	878	1	1	1	0.00
27/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	465	1	0	1	0.00
27/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	488	1	0	1	0.00
27/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	512	1	1	1	0.00
27/07/2023	2040 On 02-November-23			Bond Future	12.27	79.5840	79.6206	79.5840	34,067.00
27/07/2023	2040 On 02-November-23	12.97	Call	Bond Future	5007	5	5	5	0.00
27/07/2023	2040 On 02-November-23	12.10	Call	Bond Future	2028	2	2	2	875.00
27/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	936	1	1	1	0.00
27/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	1311	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
27/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	3611	4	4	4	128.00
27/07/2023	2040 On 02-November-23	11.50	Call	Bond Future	778	1	1	1	875.00
27/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	903	1	1	1	0.00
27/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	919	1	1	1	0.00
27/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	7786	8	8	8	0.00
27/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	528	1	1	1	128.00
27/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	4886	5	5	5	0.00
27/07/2023	2040 On 02-November-23	12.10	Put	Bond Future	2982	3	3	3	0.00
27/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	4976	5	5	5	0.00
27/07/2023	2040 On 02-November-23	11.50	Put	Bond Future	5349	5	5	5	0.00
27/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	1738	2	2	2	0.00
27/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	4041	4	4	4	0.00
27/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	4931	5	5	5	0.00
27/07/2023	2040 On 02-November-23	12.97	Put	Bond Future	1145	1	1	1	875.00
27/07/2023	2040 On 01-February-24			Bond Future	12.37	76.8811	76.9184	76.8811	93,216.00
27/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	3404	3	3	3	0.00
27/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	3344	3	3	3	0.00
27/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	3374	3	3	3	0.00
27/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	3526	4	4	4	0.00
27/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	3552	4	4	4	0.00
27/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	3499	4	3	4	0.00
27/07/2023	2040 On 02-May-24			Bond Future	12.47	78.6279	78.6661	78.6279	0.00
27/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	2092	2	2	2	0.00
27/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	2052	2	2	2	0.00
27/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	2072	2	2	2	0.00
27/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	7059	7	7	7	0.00
27/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	7141	7	7	7	0.00
27/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	7100	7	7	7	0.00
27/07/2023	2040 On 01-August-24			Bond Future	12.58	75.9328	75.9720	75.9328	0.00
27/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3885	4	4	4	0.00
27/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3912	4	4	4	0.00
27/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3938	4	4	4	0.00
27/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	5281	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
27/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	5311	5	5	5	0.00
27/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	5340	5	5	5	0.00
27/07/2023	2044 On 03-August-23			Bond Future	12.22	74.1783	74.2727	74.1783	15,600.00
27/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	23	0	0	0	4,553.00
27/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	512	1	1	1	0.00
27/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1742	2	2	2	0.00
27/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	190	0	0	0	0.00
27/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	462	0	0	0	0.00
27/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	487	0	0	0	0.00
27/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	856	1	1	1	0.00
27/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	891	1	1	1	0.00
27/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	1509	2	2	2	4,754.00
27/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	159	0	0	0	9,106.00
27/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	823	1	1	1	0.00
27/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	2868	3	3	3	3,076.00
27/07/2023	2044 On 02-November-23			Bond Future	12.33	75.7905	75.8867	75.7905	50,723.00
27/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	782	1	1	1	0.00
27/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	797	1	1	1	0.00
27/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	812	1	1	1	0.00
27/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	5379	5	5	5	0.00
27/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	5428	6	5	6	0.00
27/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	5476	6	5	6	0.00
27/07/2023	2044 On 01-February-24			Bond Future	12.42	73.1269	73.2250	73.1269	31,797.00
27/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	3062	3	3	3	0.00
27/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	3090	3	3	3	0.00
27/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	3119	3	3	3	0.00
27/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	3887	4	4	4	0.00
27/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	3916	4	4	4	0.00
27/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	3945	4	4	4	0.00
27/07/2023	2044 On 02-May-24			Bond Future	12.53	74.7883	74.8888	74.7883	0.00
27/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	2060	2	2	2	0.00
27/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	2078	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
27/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	2096	2	2	2	0.00
27/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	7155	7	7	7	0.00
27/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	7200	7	7	7	0.00
27/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	7245	7	7	7	0.00
27/07/2023	2044 On 01-August-24			Bond Future	12.63	72.1300	72.2328	72.1300	0.00
27/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3783	4	4	4	0.00
27/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	3731	4	4	4	0.00
27/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3757	4	4	4	0.00
27/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	5679	6	6	6	0.00
27/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	5710	6	6	6	0.00
27/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	5647	6	6	6	0.00
27/07/2023	2046 On 03-August-23			Bond Future	111.58	111.3205	111.5804	111.3205	10,131.00
27/07/2023	2046 On 02-November-23			Bond Future	111.94	111.6790	111.9445	111.6790	16,070.00
27/07/2023	2046 On 01-February-24			Bond Future	114.51	114.2371	114.5083	114.2371	0.00
27/07/2023	2046 On 02-May-24			Bond Future	114.99	114.7174	114.9946	114.7174	0.00
27/07/2023	2046 On 01-August-24			Bond Future	117.67	117.3861	117.6699	117.3861	0.00
27/07/2023	2050 On 03-August-23			Bond Future	111.72	110.7622	111.7241	110.7622	9,124.00
27/07/2023	2050 On 02-November-23			Bond Future	114.18	113.1969	114.1798	113.1969	14,011.00
27/07/2023	2050 On 01-February-24			Bond Future	114.55	113.5498	114.5547	113.5498	0.00
27/07/2023	2050 On 02-May-24			Bond Future	117.18	116.1561	117.1841	116.1561	0.00
27/07/2023	2050 On 01-August-24			Bond Future	117.61	116.5593	117.6110	116.5593	0.00
27/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	AL37 On 03-August-23			Index Future	892.32	891.2790	892.3230	891.2790	0.00
27/07/2023	AL37 On 02-November-23			Index Future	911.71	910.6500	911.7140	910.6500	0.00
27/07/2023	AL37 On 01-February-24			Index Future	932.38	931.2900	932.3760	931.2900	0.00
27/07/2023	AL37 On 02-May-24			Index Future	953.57	952.4570	953.5680	952.4570	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
27/07/2023	AL37 On 01-August-24			Index Future	975.55	974.4140	975.5520	974.4140	0.00
27/07/2023	AL7T On 03-August-23			Index Future	1024.24	1022.2010	1024.2380	1022.2010	0.00
27/07/2023	AL7T On 02-November-23			Index Future	1046.50	1044.4180	1046.4960	1044.4180	0.00
27/07/2023	AL7T On 01-February-24			Index Future	1070.21	1068.0890	1070.2130	1068.0890	0.00
27/07/2023	AL7T On 02-May-24			Index Future	1094.54	1092.3660	1094.5380	1092.3660	0.00
27/07/2023	AL7T On 01-August-24			Index Future	1119.77	1117.5480	1119.7720	1117.5480	0.00
27/07/2023	ALBI On 03-August-23			Index Future	892.68	891.3560	892.6760	891.3560	1.00
27/07/2023	ALBI On 02-November-23			Index Future	912.08	910.7290	912.0750	910.7290	106.00
27/07/2023	ALBI On 01-February-24			Index Future	932.75	931.3710	932.7450	931.3710	0.00
27/07/2023	ALBI On 02-May-24			Index Future	953.95	952.5390	953.9460	952.5390	0.00
27/07/2023	ALBI On 01-August-24			Index Future	975.94	974.4990	975.9390	974.4990	0.00
27/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	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
27/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2023	ES33 On 03-August-23			Bond Future	12.34	75.2861	75.4305	75.2861	350.00
27/07/2023	ES33 On 02-November-23			Bond Future	12.48	73.1431	73.2904	73.1431	0.00
27/07/2023	ES33 On 01-February-24			Bond Future	12.60	74.8187	74.9692	74.8187	0.00
27/07/2023	ES33 On 02-May-24			Bond Future	12.74	72.7355	72.8896	72.7355	0.00
27/07/2023	ES33 On 01-August-24			Bond Future	12.87	74.4270	74.5847	74.4270	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
27/07/2023	ES42 On 03-August-23			Bond Future	12.83	71.8367	71.9494	71.8367	4,000.00
27/07/2023	ES42 On 02-November-23			Bond Future	12.96	69.1525	69.2675	69.1525	0.00
27/07/2023	ES42 On 01-February-24			Bond Future	13.08	70.7371	70.8546	70.7371	0.00
27/07/2023	ES42 On 02-May-24			Bond Future	13.21	68.0977	68.2178	68.0977	0.00
27/07/2023	ES42 On 01-August-24			Bond Future	13.33	69.6807	69.8038	69.6807	0.00
27/07/2023	GOVI On 03-August-23			GOVI	879.91	878.6010	879.9110	878.6010	13.00
27/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	426810	41	43	41	0.00
27/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	427010	41	43	41	0.00
27/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	426910	41	43	41	0.00
27/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 02-November-23			GOVI	899.03	897.6960	899.0330	897.6960	825.00
27/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	132330	12	13	12	0.00
27/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	132230	12	13	12	0.00
27/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	132130	12	13	12	0.00
27/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 01-February-24			GOVI	919.41	918.0430	919.4070	918.0430	0.00
27/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	394270	38	39	38	0.00
27/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	394170	38	39	38	0.00
27/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	394070	38	39	38	0.00
27/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 02-May-24			GOVI	940.30	938.9080	940.3040	938.9080	0.00
27/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	106660	12	11	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
27/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	106760	12	11	12	0.00
27/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	106860	12	11	12	0.00
27/07/2023	GOVI On 01-August-24			GOVI	961.98	960.5530	961.9820	960.5530	0.00
27/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	186120	17	19	17	0.00
27/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	186020	17	19	17	0.00
27/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	185920	17	19	17	0.00
27/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
27/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
27/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2023	IGOV On 03-August-23			Index Future	327.31	326.3310	327.3060	326.3310	168.00
27/07/2023	IGOV On 02-November-23			Index Future	334.50	333.5050	334.5000	333.5050	515.00
27/07/2023	IGOV On 01-February-24			Index Future	342.16	341.1430	342.1600	341.1430	0.00
27/07/2023	IGOV On 02-May-24			Index Future	350.02	348.9740	350.0150	348.9740	0.00
27/07/2023	IGOV On 01-August-24			Index Future	358.16	357.0940	358.1600	357.0940	0.00
27/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/07/2023	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
27/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.43	91.5650	91.5700	91.5650	0.00
27/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.43	91.5700	91.5750	91.5700	0.00
27/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.47	91.5050	91.5300	91.5050	0.00
27/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.48	91.5000	91.5250	91.5000	0.00
27/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.4950	91.5350	91.4950	0.00
27/07/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.43	91.5300	91.5750	91.5300	0.00
27/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.38	91.5700	91.6250	91.5700	0.00
27/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.7800	91.8550	91.7800	0.00
27/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.08	91.8350	91.9200	91.8350	0.00
27/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.0550	92.1300	92.0550	0.00
27/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.80	92.1300	92.2050	92.1300	0.00
27/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.79	92.1550	92.2150	92.1550	0.00
27/07/2023	R035 On 03-August-23			Bond Future	11.53	86.9793	87.1523	86.9793	28,591.00
27/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	1398	1	1	1	0.00
27/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	2489	2	2	2	0.00
27/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	2539	2	3	2	0.00
27/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	2589	2	3	2	0.00
27/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	5147	5	5	5	5,000.00
27/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	32	0	0	0	0.00
27/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	35	0	0	0	0.00
27/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	0	0	0	0	0.00
27/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	38	0	0	0	0.00
27/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	181	0	0	0	4,870.00
27/07/2023	R035 On 02-November-23			Bond Future	11.63	84.3602	84.5367	84.3602	162,829.00
27/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1813	2	2	2	0.00
27/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	2684	3	3	3	731.00
27/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	4409	4	4	4	731.00
27/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	448	0	0	0	400.00
27/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	6846	7	7	7	0.00
27/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	9986	10	10	10	0.00
27/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1788	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
27/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	1133	1	1	1	400.00
27/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1763	2	2	2	0.00
27/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	2979	3	3	3	0.00
27/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	2949	3	3	3	0.00
27/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	227	0	0	0	731.00
27/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	571	1	1	1	400.00
27/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	6218	6	6	6	0.00
27/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1188	1	1	1	0.00
27/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	3982	4	4	4	0.00
27/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2095	2	2	2	0.00
27/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	2918	3	3	3	0.00
27/07/2023	R035 On 01-February-24			Bond Future	11.73	86.2726	86.4529	86.2726	0.00
27/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	4643	5	5	5	0.00
27/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1695	2	2	2	400.00
27/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	4576	4	5	4	0.00
27/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	9354	9	9	9	0.00
27/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	937	1	1	1	400.00
27/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	4609	5	5	5	0.00
27/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2192	2	2	2	0.00
27/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	7170	7	7	7	0.00
27/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	5037	5	5	5	0.00
27/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2210	2	2	2	0.00
27/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	783	1	1	1	400.00
27/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2174	2	2	2	0.00
27/07/2023	R035 On 02-May-24			Bond Future	11.82	83.7189	83.9033	83.7189	0.00
27/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	2361	2	2	2	0.00
27/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	2340	2	2	2	0.00
27/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	2319	2	2	2	0.00
27/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	5728	6	6	6	0.00
27/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	5693	6	6	6	0.00
27/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	5658	6	6	6	0.00
27/07/2023	R035 On 01-August-24			Bond Future	11.91	85.6479	85.8367	85.6479	0.00
27/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	3957	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
27/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	3983	4	4	4	0.00
27/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	4010	4	4	4	0.00
27/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	4587	5	5	5	0.00
27/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	4562	5	5	5	0.00
27/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	4536	5	5	5	0.00
27/07/2023	R053 On 03-August-23			Bond Future	12.14	99.7533	99.9548	99.7533	0.00
27/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	4142	4	4	4	0.00
27/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	4210	4	4	4	0.00
27/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	4279	4	4	4	0.00
27/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	30	0	0	0	0.00
27/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	32	0	0	0	0.00
27/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	34	0	0	0	0.00
27/07/2023	R053 On 02-November-23			Bond Future	12.25	96.0563	96.2618	96.0563	5,189.00
27/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	6052	6	6	6	0.00
27/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	5953	6	6	6	0.00
27/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	6002	6	6	6	0.00
27/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	1838	2	2	2	0.00
27/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	1858	2	2	2	0.00
27/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	1818	2	2	2	0.00
27/07/2023	R053 On 01-February-24			Bond Future	12.34	98.2342	98.4442	98.2342	0.00
27/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	7298	7	7	7	0.00
27/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	7205	7	7	7	0.00
27/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	7251	7	7	7	0.00
27/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3013	3	3	3	0.00
27/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3058	3	3	3	0.00
27/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3036	3	3	3	0.00
27/07/2023	R053 On 02-May-24			Bond Future	12.44	94.6001	94.8149	94.6001	0.00
27/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	8036	8	8	8	0.00
27/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	8080	8	8	8	0.00
27/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	8124	8	8	8	0.00
27/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	3933	4	4	4	0.00
27/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	3909	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
27/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	3885	4	4	4	0.00
27/07/2023	R053 On 01-August-24			Bond Future	12.53	96.7794	96.9992	96.7794	0.00
27/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	8772	9	9	9	0.00
27/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	8687	9	9	9	0.00
27/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	8730	9	9	9	0.00
27/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	4528	5	5	5	0.00
27/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	4552	5	5	5	0.00
27/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	4504	5	5	5	0.00
27/07/2023	R186 On 03-August-23			Bond Future	8.90	105.8600	105.9348	105.8600	14,864.00
27/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	2415	2	2	2	0.00
27/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	2472	2	2	2	0.00
27/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	2443	2	2	2	0.00
27/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	0	0	0	0	0.00
27/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	0	0	0	0	0.00
27/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	0	0	0	0	0.00
27/07/2023	R186 On 02-November-23			Bond Future	8.90	108.1607	108.2369	108.1607	133,930.00
27/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	4158	4	4	4	0.00
27/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1819	2	2	2	0.00
27/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1800	2	2	2	0.00
27/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1839	2	2	2	0.00
27/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	1378	1	1	1	1,715.00
27/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	484	1	0	1	0.00
27/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	499	1	0	1	0.00
27/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	491	1	0	1	0.00
27/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	93	0	0	0	1,715.00
27/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	701	1	1	1	0.00
27/07/2023	R186 On 01-February-24			Bond Future	8.87	105.3014	105.3790	105.3014	0.00
27/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	2351	2	2	2	0.00
27/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	2333	2	2	2	0.00
27/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	2314	2	2	2	0.00
27/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	710	1	1	1	0.00
27/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	723	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
27/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	717	1	1	1	0.00
27/07/2023	R186 On 02-May-24			Bond Future	8.83	107.6942	107.7736	107.6942	0.00
27/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	556	1	1	1	0.00
27/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2849	3	3	3	2,030.00
27/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	550	1	1	1	0.00
27/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	563	1	1	1	0.00
27/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	4086	4	4	4	0.00
27/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	471	0	0	0	2,030.00
27/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	2517	3	3	3	0.00
27/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	757	1	1	1	0.00
27/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	2551	3	3	3	0.00
27/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	2533	3	3	3	0.00
27/07/2023	R186 On 01-August-24			Bond Future	8.77	104.8643	104.9458	104.8643	0.00
27/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	1400	1	1	1	0.00
27/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	1375	1	1	1	0.00
27/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	1388	1	1	1	0.00
27/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	1540	2	2	2	0.00
27/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	1559	2	2	2	0.00
27/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	1550	2	2	2	0.00
27/07/2023	R197 On 03-August-23			Bond Future	334.71	334.7112	334.7107	334.7112	44.00
27/07/2023	R197 On 02-November-23			Bond Future	342.07	342.0690	342.0675	342.0690	0.00
27/07/2023	R202 On 03-August-23			Bond Future	250.80	249.3212	250.7994	249.3212	5,054.00
27/07/2023	R202 On 02-November-23			Bond Future	256.31	254.8019	256.3119	254.8019	4,746.00
27/07/2023	R202 On 01-February-24			Bond Future	257.23	255.6852	257.2287	255.6852	460.00
27/07/2023	R202 On 02-May-24			Bond Future	263.13	261.5539	263.1332	261.5539	0.00
27/07/2023	R202 On 01-August-24			Bond Future	264.17	262.5549	264.1703	262.5549	0.00
27/07/2023	R209 On 03-August-23			Bond Future	11.59	67.0738	67.2251	67.0738	7,550.00
27/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	0	0	0	0	7,000.00
27/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1794	2	2	2	0.00
27/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	57	0	0	0	7,000.00
27/07/2023	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
27/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	0	0	0	0	1,730.00
27/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1709	2	2	2	0.00
27/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1751	2	2	2	0.00
27/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	2008	2	2	2	0.00
27/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	45	0	0	0	1,750.00
27/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	1726	2	2	2	0.00
27/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	64	0	0	0	0.00
27/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	8398	9	8	9	0.00
27/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	74	0	0	0	0.00
27/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	69	0	0	0	0.00
27/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	4255	4	4	4	0.00
27/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	4521	5	5	5	0.00
27/07/2023	R209 On 02-November-23			Bond Future	11.68	65.3783	65.5326	65.3783	28,549.00
27/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	1329	1	1	1	0.00
27/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	1289	1	1	1	0.00
27/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	1309	1	1	1	0.00
27/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	2962	3	3	3	0.00
27/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	2992	3	3	3	0.00
27/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	2932	3	3	3	0.00
27/07/2023	R209 On 01-February-24			Bond Future	11.76	66.8605	67.0182	66.8605	1,690.00
27/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	3792	4	4	4	0.00
27/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	3763	4	4	4	0.00
27/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	3821	4	4	4	0.00
27/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2060	2	2	2	0.00
27/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2077	2	2	2	0.00
27/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2094	2	2	2	0.00
27/07/2023	R209 On 02-May-24			Bond Future	11.85	65.2260	65.3873	65.2260	0.00
27/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	2006	2	2	2	0.00
27/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1988	2	2	2	0.00
27/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1970	2	2	2	0.00
27/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	5239	5	5	5	0.00
27/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	5206	5	5	5	0.00
27/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	5175	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
27/07/2023	R209 On 01-August-24			Bond Future	11.93	66.7288	66.8939	66.7288	0.00
27/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	3536	3	4	3	0.00
27/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	3512	3	4	3	0.00
27/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	3559	3	4	3	0.00
27/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4167	4	4	4	0.00
27/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4190	4	4	4	0.00
27/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4214	4	4	4	0.00
27/07/2023	R210 On 03-August-23			Bond Future	224.85	225.0449	224.8532	225.0449	350.00
27/07/2023	R210 On 02-November-23			Bond Future	226.63	226.8258	226.6294	226.8258	70.00
27/07/2023	R210 On 01-February-24			Bond Future	231.82	232.0211	231.8196	232.0211	300.00
27/07/2023	R210 On 02-May-24			Bond Future	233.89	234.1001	233.8937	234.1001	0.00
27/07/2023	R210 On 01-August-24			Bond Future	239.34	239.5465	239.3355	239.5465	0.00
27/07/2023	R213 On 03-August-23			Bond Future	10.63	84.3599	84.5217	84.3599	4,288.00
27/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	4265	4	4	4	0.00
27/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	4307	4	4	4	0.00
27/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	4349	4	4	4	0.00
27/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	0	0	0	0	0.00
27/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	0	0	0	0	0.00
27/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	0	0	0	0	0.00
27/07/2023	R213 On 02-November-23			Bond Future	10.71	82.6367	82.8017	82.6367	30,298.00
27/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	3869	4	4	4	731.00
27/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	8291	8	8	8	0.00
27/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2893	3	3	3	0.00
27/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2864	3	3	3	0.00
27/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2922	3	3	3	0.00
27/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	2396	2	2	2	731.00
27/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	1401	1	1	1	0.00
27/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1113	1	1	1	0.00
27/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1141	1	1	1	0.00
27/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1127	1	1	1	0.00
27/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	138	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
27/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	754	1	1	1	0.00
27/07/2023	R213 On 01-February-24			Bond Future	10.79	84.5099	84.6784	84.5099	0.00
27/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	5006	5	5	5	0.00
27/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4945	5	5	5	0.00
27/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4975	5	5	5	0.00
27/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1148	1	1	1	0.00
27/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1158	1	1	1	0.00
27/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1139	1	1	1	0.00
27/07/2023	R213 On 02-May-24			Bond Future	10.86	82.8699	83.0424	82.8699	0.00
27/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1811	2	2	2	0.00
27/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1827	2	2	2	0.00
27/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1843	2	2	2	0.00
27/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	4209	4	4	4	0.00
27/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	4235	4	4	4	0.00
27/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	4262	4	4	4	0.00
27/07/2023	R213 On 01-August-24			Bond Future	10.92	84.7796	84.9561	84.7796	0.00
27/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	3081	3	3	3	0.00
27/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	3038	3	3	3	0.00
27/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	3059	3	3	3	0.00
27/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3282	3	3	3	0.00
27/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3301	3	3	3	0.00
27/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3263	3	3	3	0.00
27/07/2023	R214 On 03-August-23			Bond Future	11.98	62.9257	63.0298	62.9257	14,094.00
27/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	1108	1	1	1	0.00
27/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	1037	1	1	1	0.00
27/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	1072	1	1	1	0.00
27/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	233	0	0	0	0.00
27/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	246	0	0	0	0.00
27/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	220	0	0	0	0.00
27/07/2023	R214 On 02-November-23			Bond Future	12.07	60.9906	61.0968	60.9906	13,140.00
27/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	842	1	1	1	0.00
27/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	872	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
27/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	857	1	1	1	0.00
27/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	3966	4	4	4	0.00
27/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	4004	4	4	4	0.00
27/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	3929	4	4	4	0.00
27/07/2023	R214 On 01-February-24			Bond Future	12.17	62.3732	62.4816	62.3732	0.00
27/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2853	3	3	3	0.00
27/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2879	3	3	3	0.00
27/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2905	3	3	3	0.00
27/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	2934	3	3	3	0.00
27/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	2956	3	3	3	0.00
27/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	2979	3	3	3	0.00
27/07/2023	R214 On 02-May-24			Bond Future	12.25	60.4844	60.5953	60.4844	0.00
27/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1852	2	2	2	0.00
27/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1820	2	2	2	0.00
27/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1836	2	2	2	0.00
27/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	5745	6	6	6	0.00
27/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	5781	6	6	6	0.00
27/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	5708	6	6	6	0.00
27/07/2023	R214 On 01-August-24			Bond Future	12.34	61.8781	61.9916	61.8781	0.00
27/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	3475	3	3	3	0.00
27/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	3498	3	3	3	0.00
27/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	3521	3	4	3	0.00
27/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	4271	4	4	4	0.00
27/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	4296	4	4	4	0.00
27/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	4321	4	4	4	0.00
27/07/2023	R248 On 03-August-23			Bond Future	12.15	77.3186	77.3853	77.3186	48,932.00
27/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	509	1	1	1	0.00
27/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	535	1	1	1	0.00
27/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	5826	6	6	6	0.00
27/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	1220	1	1	1	1,053.00
27/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	75	0	0	0	1,053.00
27/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	562	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
27/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	790	1	1	1	0.00
27/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	2203	2	2	2	0.00
27/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	324	0	0	0	0.00
27/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	0	0	0	0	1,053.00
27/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	823	1	1	1	0.00
27/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	857	1	1	1	0.00
27/07/2023	R248 On 02-November-23			Bond Future	12.25	74.5531	74.6211	74.5531	232,305.00
27/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	1403	1	1	1	207.00
27/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	824	1	1	1	0.00
27/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	3427	3	3	3	207.00
27/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	7805	8	8	8	0.00
27/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	796	1	1	1	0.00
27/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	810	1	1	1	0.00
27/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	588	1	1	1	207.00
27/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	5548	6	6	6	0.00
27/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	4141	4	4	4	0.00
27/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	1992	2	2	2	0.00
27/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	5651	6	6	6	0.00
27/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	5599	6	6	6	0.00
27/07/2023	R248 On 01-February-24			Bond Future	12.35	76.2432	76.3125	76.2432	0.00
27/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	3031	3	3	3	0.00
27/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2974	3	3	3	0.00
27/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	3002	3	3	3	0.00
27/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	4174	4	4	4	0.00
27/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	4205	4	4	4	0.00
27/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	4143	4	4	4	0.00
27/07/2023	R248 On 02-May-24			Bond Future	12.44	73.5252	73.5961	73.5252	0.00
27/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1977	2	2	2	0.00
27/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1942	2	2	2	0.00
27/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1959	2	2	2	0.00
27/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	7870	8	8	8	0.00
27/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	7966	8	8	8	0.00
27/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	7918	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
27/07/2023	R248 On 01-August-24			Bond Future	12.54	75.2192	75.2918	75.2192	13,000.00
27/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	4192	4	4	4	0.00
27/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	4136	4	4	4	0.00
27/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	4164	4	4	4	0.00
27/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	5453	5	5	5	0.00
27/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	5483	6	5	6	0.00
27/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	5423	5	5	5	0.00