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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/08/2023 TO: 31/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	2025 On 02-November-23			Bond Future	173.04	173.0788	173.0359	173.0788	5,228.00
31/08/2023	2025 On 01-February-24			Bond Future	175.15	175.2059	175.1493	175.2059	214.00
31/08/2023	2025 On 02-May-24			Bond Future	179.10	179.1883	179.0950	179.1883	0.00
31/08/2023	2025 On 01-August-24			Bond Future	181.21	181.3716	181.2117	181.3716	0.00
31/08/2023	2025 On 07-November-24			Bond Future	185.38	185.5878	185.3811	185.5878	0.00
31/08/2023	2029 On 02-November-23			Bond Future	125.55	125.5658	125.5518	125.5658	2,068.00
31/08/2023	2029 On 01-February-24			Bond Future	128.39	128.4113	128.3877	128.4113	728.00
31/08/2023	2029 On 02-May-24			Bond Future	129.91	129.9630	129.9131	129.9630	0.00
31/08/2023	2029 On 01-August-24			Bond Future	132.78	132.8800	132.7820	132.8800	0.00
31/08/2023	2029 On 07-November-24			Bond Future	134.44	134.5681	134.4366	134.5681	0.00
31/08/2023	2030 On 02-November-23			Bond Future	10.30	92.0369	91.7510	92.0369	90,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2740	3	3	3	0.00
31/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2771	3	3	3	0.00
31/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2709	3	3	3	0.00
31/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	861	1	1	1	800.00
31/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5345	6	5	6	0.00
31/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	237	0	0	0	800.00
31/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	572	1	1	1	500.00
31/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1551	2	2	2	500.00
31/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4841	5	5	5	0.00
31/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2169	2	2	2	500.00
31/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3756	4	4	4	500.00
31/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7909	8	8	8	0.00
31/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	51	0	0	0	500.00
31/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	369	0	0	0	0.00
31/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	821	1	1	1	0.00
31/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	219	0	0	0	500.00
31/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1161	1	1	1	0.00
31/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2312	2	2	2	0.00
31/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1827	2	2	2	0.00
31/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	172	0	0	0	800.00
31/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3372	3	3	3	0.00
31/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	619	1	1	1	0.00
31/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	600	1	1	1	0.00
31/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	609	1	1	1	0.00
31/08/2023	2030 On 01-February-24			Bond Future	10.36	90.0946	89.7954	90.0946	0.00
31/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1354	1	1	1	1,360.00
31/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4667	5	5	5	0.00
31/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	867	1	1	1	400.00
31/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1591	2	2	2	400.00
31/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7180	7	7	7	0.00
31/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4819	5	5	5	0.00
31/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4788	5	5	5	0.00
31/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4849	5	5	5	0.00
31/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1757	2	2	2	200.00
31/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3765	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
31/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6040	6	6	6	0.00
31/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2227	2	2	2	500.00
31/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6395	7	6	7	0.00
31/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1291	1	1	1	500.00
31/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6362	7	6	7	0.00
31/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1468	2	1	2	500.00
31/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	521	0	1	0	500.00
31/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2956	3	3	3	0.00
31/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2580	2	3	2	0.00
31/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2105	2	2	2	0.00
31/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	515	0	1	0	500.00
31/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3240	3	3	3	0.00
31/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	575	0	1	0	200.00
31/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1195	1	1	1	700.00
31/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	836	1	1	1	0.00
31/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	853	1	1	1	0.00
31/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	844	1	1	1	0.00
31/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	405	0	0	0	400.00
31/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2787	3	3	3	0.00
31/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4173	4	4	4	0.00
31/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	886	1	1	1	1,360.00
31/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3135	3	3	3	0.00
31/08/2023	2030 On 02-May-24			Bond Future	10.43	92.1209	91.7967	92.1209	0.00
31/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1509	2	2	2	0.00
31/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1494	2	1	2	0.00
31/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1524	2	2	2	0.00
31/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3519	4	4	4	1,080.00
31/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7940	8	8	8	0.00
31/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2083	2	2	2	1,000.00
31/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6620	7	7	7	0.00
31/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1284	1	1	1	1,000.00
31/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4287	4	4	4	500.00
31/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10276	11	10	11	0.00
31/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3043	3	3	3	500.00
31/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1624	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
31/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	286	0	0	0	500.00
31/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2313	2	2	2	0.00
31/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3178	3	3	3	0.00
31/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	899	1	1	1	1,000.00
31/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	634	1	1	1	1,080.00
31/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2009	2	2	2	0.00
31/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3957	4	4	4	0.00
31/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4009	4	4	4	0.00
31/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3983	4	4	4	0.00
31/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4417	4	4	4	0.00
31/08/2023	2030 On 01-August-24			Bond Future	10.53	90.1612	89.7962	90.1612	0.00
31/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2614	3	3	3	0.00
31/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2594	3	3	3	0.00
31/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2633	3	3	3	0.00
31/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3161	3	3	3	0.00
31/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3199	3	3	3	0.00
31/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3180	3	3	3	0.00
31/08/2023	2030 On 07-November-24			Bond Future	10.65	92.2288	91.8341	92.2288	0.00
31/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3387	3	3	3	0.00
31/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3408	3	3	3	0.00
31/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3367	3	3	3	0.00
31/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3036	3	3	3	0.00
31/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3005	3	3	3	0.00
31/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3021	3	3	3	0.00
31/08/2023	2032 On 02-November-23			Bond Future	11.10	85.8797	85.5319	85.8797	182,705.00
31/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1916	2	2	2	0.00
31/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1887	2	2	2	0.00
31/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1946	2	2	2	0.00
31/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4216	4	4	4	0.00
31/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1299	1	1	1	0.00
31/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	248	0	0	0	7,750.00
31/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3764	4	4	4	0.00
31/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2065	2	2	2	0.00
31/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	698	1	1	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
31/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2770	3	3	3	0.00
31/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	498	1	0	1	500.00
31/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3114	3	3	3	0.00
31/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	512	1	1	1	500.00
31/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1527	2	2	2	500.00
31/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5623	6	6	6	0.00
31/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	264	0	0	0	500.00
31/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1571	1	2	1	0.00
31/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3014	3	3	3	0.00
31/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	746	1	1	1	15,500.00
31/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3962	4	4	4	0.00
31/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	867	1	1	1	500.00
31/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1200	1	1	1	500.00
31/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2602	2	3	2	0.00
31/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	566	0	1	0	500.00
31/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1779	2	2	2	500.00
31/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3050	3	3	3	0.00
31/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	469	0	0	0	0.00
31/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1271	1	1	1	0.00
31/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1308	1	1	1	0.00
31/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1289	1	1	1	0.00
31/08/2023	2032 On 01-February-24			Bond Future	11.19	87.8053	87.4433	87.8053	0.00
31/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	623	1	1	1	1,200.00
31/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1683	2	2	2	1,200.00
31/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7167	7	7	7	0.00
31/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4517	5	5	5	0.00
31/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4549	5	5	5	0.00
31/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4486	5	4	5	0.00
31/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2403	2	2	2	500.00
31/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7561	8	8	8	0.00
31/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1374	1	1	1	500.00
31/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6741	7	7	7	0.00
31/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1723	2	2	2	200.00
31/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4235	4	4	4	0.00
31/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1637	1	2	1	200.00

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31/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	840	1	1	1	200.00
31/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3672	3	4	3	0.00
31/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2864	3	3	3	0.00
31/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	682	1	1	1	500.00
31/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4252	4	4	4	0.00
31/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1527	1	2	1	0.00
31/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1500	1	2	1	0.00
31/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1514	1	2	1	0.00
31/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	754	1	1	1	1,200.00
31/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3729	3	4	3	0.00
31/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6417	6	6	6	0.00
31/08/2023	2032 On 02-May-24			Bond Future	11.28	85.6177	85.2302	85.6177	0.00
31/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1665	2	2	2	0.00
31/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1681	2	2	2	0.00
31/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1649	2	2	2	0.00
31/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1374	1	1	1	1,000.00
31/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2226	2	2	2	1,000.00
31/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8081	8	8	8	0.00
31/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1731	2	2	2	500.00
31/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2718	3	3	3	500.00
31/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9036	9	9	9	0.00
31/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9605	10	10	10	0.00
31/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1833	2	2	2	1,550.00
31/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3343	3	3	3	1,550.00
31/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4814	4	5	4	0.00
31/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	750	1	1	1	1,550.00
31/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3036	3	3	3	0.00
31/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	862	1	1	1	500.00
31/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3613	3	4	3	0.00
31/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1046	1	1	1	1,000.00
31/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4203	4	4	4	0.00
31/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5765	5	6	5	0.00
31/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5001	5	5	5	0.00
31/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5161	5	5	5	0.00
31/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5097	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
31/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5129	5	5	5	0.00
31/08/2023	2032 On 01-August-24			Bond Future	11.39	87.5183	87.0907	87.5183	0.00
31/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2945	3	3	3	0.00
31/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2967	3	3	3	0.00
31/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2923	3	3	3	0.00
31/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4116	4	4	4	0.00
31/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4069	4	4	4	0.00
31/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4093	4	4	4	0.00
31/08/2023	2032 On 07-November-24			Bond Future	11.54	85.3602	84.9024	85.3602	0.00
31/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3693	4	4	4	0.00
31/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3670	4	4	4	0.00
31/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3716	4	4	4	0.00
31/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3931	4	4	4	0.00
31/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3972	4	4	4	0.00
31/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3951	4	4	4	0.00
31/08/2023	2033 On 02-November-23			Bond Future	118.82	118.9301	118.8187	118.9301	2,258.00
31/08/2023	2033 On 01-February-24			Bond Future	121.50	121.6253	121.5026	121.6253	6,141.00
31/08/2023	2033 On 02-May-24			Bond Future	122.78	122.9270	122.7772	122.9270	0.00
31/08/2023	2033 On 01-August-24			Bond Future	125.49	125.6863	125.4888	125.6863	0.00
31/08/2023	2033 On 07-November-24			Bond Future	126.88	127.1091	126.8775	127.1091	0.00
31/08/2023	2037 On 02-November-23			Bond Future	12.15	78.8478	78.5206	78.8478	68,044.00
31/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	635	1	1	1	0.00
31/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	649	1	1	1	0.00
31/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	620	1	1	1	0.00
31/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8641	9	9	9	0.00
31/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3077	3	3	3	731.00
31/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1552	2	2	2	731.00
31/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2253	2	2	2	0.00
31/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	132	0	0	0	731.00
31/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1141	1	1	1	0.00
31/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3927	4	4	4	0.00
31/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3842	4	4	4	0.00
31/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3884	4	4	4	0.00
31/08/2023	2037 On 01-February-24			Bond Future	12.26	76.3593	76.0190	76.3593	76,958.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3121	3	3	3	0.00
31/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3093	3	3	3	0.00
31/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3151	3	3	3	0.00
31/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8785	9	9	9	0.00
31/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5084	5	5	5	0.00
31/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2488	3	2	3	2,500.00
31/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1674	2	2	2	2,500.00
31/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3379	3	3	3	0.00
31/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	706	1	1	1	2,500.00
31/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2775	3	3	3	0.00
31/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2822	3	3	3	0.00
31/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2798	3	3	3	0.00
31/08/2023	2037 On 02-May-24			Bond Future	12.37	78.0766	77.7130	78.0766	0.00
31/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1594	2	2	2	0.00
31/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1577	2	2	2	0.00
31/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1611	2	2	2	0.00
31/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6611	6	7	6	0.00
31/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6690	6	7	6	0.00
31/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6650	6	7	6	0.00
31/08/2023	2037 On 01-August-24			Bond Future	12.50	75.5541	75.1540	75.5541	0.00
31/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3138	3	3	3	0.00
31/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3114	3	3	3	0.00
31/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3161	3	3	3	0.00
31/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5201	5	5	5	0.00
31/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5260	5	5	5	0.00
31/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5230	5	5	5	0.00
31/08/2023	2037 On 07-November-24			Bond Future	12.66	77.2845	76.8574	77.2845	0.00
31/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4362	4	4	4	0.00
31/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4388	4	4	4	0.00
31/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4335	4	4	4	0.00
31/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4771	4	5	4	0.00
31/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4724	4	5	4	0.00
31/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4748	4	5	4	0.00
31/08/2023	2038 On 02-November-23			Bond Future	129.35	128.6184	129.3549	128.6184	4,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2038 On 01-February-24			Bond Future	130.26	129.5135	130.2571	129.5135	0.00
31/08/2023	2038 On 02-May-24			Bond Future	133.19	132.4572	133.1914	132.4572	0.00
31/08/2023	2038 On 01-August-24			Bond Future	134.06	133.3612	134.0639	133.3612	0.00
31/08/2023	2038 On 07-November-24			Bond Future	137.15	136.4595	137.1467	136.4595	0.00
31/08/2023	2040 On 02-November-23			Bond Future	12.47	78.8696	78.4421	78.8696	40,628.00
31/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	314	0	0	0	0.00
31/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	306	0	0	0	0.00
31/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	323	0	0	0	0.00
31/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	243	0	0	0	875.00
31/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1038	1	1	1	875.00
31/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3670	4	4	4	0.00
31/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	542	1	1	1	128.00
31/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2362	3	2	3	128.00
31/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6434	7	6	7	0.00
31/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	355	0	0	0	128.00
31/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1667	1	2	1	0.00
31/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4451	4	4	4	0.00
31/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	986	1	1	1	875.00
31/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3171	3	3	3	0.00
31/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5992	6	6	6	0.00
31/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5452	5	5	5	0.00
31/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5558	5	6	5	0.00
31/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5505	5	6	5	0.00
31/08/2023	2040 On 01-February-24			Bond Future	12.59	76.1312	75.6883	76.1312	93,479.00
31/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2457	3	2	3	0.00
31/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2483	3	2	3	0.00
31/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2431	3	2	3	0.00
31/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3869	4	4	4	0.00
31/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3809	4	4	4	0.00
31/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3839	4	4	4	0.00
31/08/2023	2040 On 02-May-24			Bond Future	12.71	77.8433	77.3748	77.8433	0.00
31/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1422	2	1	2	0.00
31/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1437	2	1	2	0.00
31/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1408	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
31/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7789	7	8	7	0.00
31/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7695	7	8	7	0.00
31/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7741	7	8	7	0.00
31/08/2023	2040 On 01-August-24			Bond Future	12.85	75.0651	74.5580	75.0651	0.00
31/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3109	3	3	3	0.00
31/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3133	3	3	3	0.00
31/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3086	3	3	3	0.00
31/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5955	6	6	6	0.00
31/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5890	5	6	5	0.00
31/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5922	5	6	5	0.00
31/08/2023	2040 On 07-November-24			Bond Future	13.00	76.7837	76.2471	76.7837	0.00
31/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4380	4	4	4	0.00
31/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4353	4	4	4	0.00
31/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4407	5	4	5	0.00
31/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5158	5	5	5	0.00
31/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5210	5	5	5	0.00
31/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5184	5	5	5	0.00
31/08/2023	2044 On 02-November-23			Bond Future	12.55	75.0088	74.6099	75.0088	52,904.00
31/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	239	0	0	0	0.00
31/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	246	0	0	0	0.00
31/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	232	0	0	0	0.00
31/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2630	3	3	3	0.00
31/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3513	4	4	4	0.00
31/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	737	1	1	1	5,860.00
31/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1088	1	1	1	6,375.00
31/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1542	1	2	1	5,860.00
31/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3929	4	4	4	0.00
31/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6204	6	6	6	0.00
31/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6091	6	6	6	0.00
31/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6147	6	6	6	0.00
31/08/2023	2044 On 01-February-24			Bond Future	12.66	72.3091	71.8957	72.3091	31,827.00
31/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2164	2	2	2	0.00
31/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2140	2	2	2	0.00
31/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2189	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
31/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4286	4	4	4	0.00
31/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4352	4	4	4	0.00
31/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4319	4	4	4	0.00
31/08/2023	2044 On 02-May-24			Bond Future	12.78	73.9351	73.4977	73.9351	0.00
31/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1414	1	1	1	0.00
31/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1400	1	1	1	0.00
31/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1428	1	1	1	0.00
31/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7879	8	8	8	0.00
31/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7975	8	8	8	0.00
31/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7927	8	8	8	0.00
31/08/2023	2044 On 01-August-24			Bond Future	12.91	71.1954	70.7212	71.1954	0.00
31/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2986	3	3	3	0.00
31/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2963	3	3	3	0.00
31/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3009	3	3	3	0.00
31/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6385	6	6	6	0.00
31/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6454	6	6	6	0.00
31/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6419	6	6	6	0.00
31/08/2023	2044 On 07-November-24			Bond Future	13.06	72.8250	72.3232	72.8250	0.00
31/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4526	5	5	5	0.00
31/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4553	5	5	5	0.00
31/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4499	5	4	5	0.00
31/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5356	5	5	5	0.00
31/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5304	5	5	5	0.00
31/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5330	5	5	5	0.00
31/08/2023	2046 On 02-November-23			Bond Future	111.60	111.0870	111.5980	111.0870	16,148.00
31/08/2023	2046 On 01-February-24			Bond Future	114.12	113.6046	114.1189	113.6046	0.00
31/08/2023	2046 On 02-May-24			Bond Future	114.54	114.0382	114.5415	114.0382	0.00
31/08/2023	2046 On 01-August-24			Bond Future	117.07	116.5973	117.0702	116.5973	0.00
31/08/2023	2046 On 07-November-24			Bond Future	117.56	117.1041	117.5608	117.1041	0.00
31/08/2023	2050 On 02-November-23			Bond Future	113.32	112.8447	113.3189	112.8447	14,039.00
31/08/2023	2050 On 01-February-24			Bond Future	113.63	113.1515	113.6283	113.1515	0.00
31/08/2023	2050 On 02-May-24			Bond Future	116.19	115.7233	116.1879	115.7233	0.00
31/08/2023	2050 On 01-August-24			Bond Future	116.45	116.0150	116.4484	116.0150	0.00
31/08/2023	2050 On 07-November-24			Bond Future	119.13	118.7098	119.1255	118.7098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	AL37 On 02-November-23			Index Future	911.89	913.7300	911.8940	913.7300	0.00
31/08/2023	AL37 On 01-February-24			Index Future	932.27	934.2160	932.2710	934.2160	0.00
31/08/2023	AL37 On 02-May-24			Index Future	953.06	955.2370	953.0610	955.2370	0.00
31/08/2023	AL37 On 01-August-24			Index Future	973.91	976.4740	973.9060	976.4740	0.00
31/08/2023	AL37 On 07-November-24			Index Future	996.12	998.9760	996.1170	998.9760	0.00
31/08/2023	AL7T On 02-November-23			Index Future	1037.96	1041.9250	1037.9580	1041.9250	0.00
31/08/2023	AL7T On 01-February-24			Index Future	1061.15	1065.2850	1061.1530	1065.2850	0.00
31/08/2023	AL7T On 02-May-24			Index Future	1084.82	1089.2560	1084.8170	1089.2560	0.00
31/08/2023	AL7T On 01-August-24			Index Future	1108.54	1113.4720	1108.5430	1113.4720	0.00
31/08/2023	AL7T On 07-November-24			Index Future	1133.83	1139.1310	1133.8250	1139.1310	0.00
31/08/2023	ALBI On 02-November-23			Index Future	904.68	907.9820	904.6790	907.9820	107.00
31/08/2023	ALBI On 01-February-24			Index Future	924.90	928.3390	924.8950	928.3390	0.00
31/08/2023	ALBI On 02-May-24			Index Future	945.52	949.2280	945.5200	949.2280	0.00
31/08/2023	ALBI On 01-August-24			Index Future	966.20	970.3320	966.2000	970.3320	0.00
31/08/2023	ALBI On 07-November-24			Index Future	988.24	992.6920	988.2360	992.6920	0.00
31/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/08/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/08/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	ES33 On 02-November-23			Bond Future	12.65	72.7911	72.5246	72.7911	0.00
31/08/2023	ES33 On 01-February-24			Bond Future	12.79	74.4407	74.1628	74.4407	0.00
31/08/2023	ES33 On 02-May-24			Bond Future	12.94	72.3327	72.0339	72.3327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	ES33 On 01-August-24			Bond Future	13.10	73.9544	73.6226	73.9544	0.00
31/08/2023	ES33 On 07-November-24			Bond Future	13.31	71.8658	71.5094	71.8658	0.00
31/08/2023	ES42 On 02-November-23			Bond Future	13.18	68.4774	68.1454	68.4774	0.00
31/08/2023	ES42 On 01-February-24			Bond Future	13.31	70.0294	69.6848	70.0294	0.00
31/08/2023	ES42 On 02-May-24			Bond Future	13.46	67.3581	66.9916	67.3581	0.00
31/08/2023	ES42 On 01-August-24			Bond Future	13.61	68.8667	68.4671	68.8667	0.00
31/08/2023	ES42 On 07-November-24			Bond Future	13.79	66.1934	65.7683	66.1934	0.00
31/08/2023	GOVI On 02-November-23			GOVI	891.80	895.0780	891.7970	895.0780	823.00
31/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	59870	9	6	9	0.00
31/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	59770	9	6	9	0.00
31/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	59970	9	6	9	0.00
31/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 01-February-24			GOVI	911.73	915.1460	911.7250	915.1460	0.00
31/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	317450	35	32	35	0.00
31/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	317350	35	32	35	0.00
31/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	317250	35	32	35	0.00
31/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 02-May-24			GOVI	932.06	935.7380	932.0570	935.7380	0.00
31/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	189330	15	19	15	0.00
31/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	189230	15	19	15	0.00
31/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	189130	15	19	15	0.00
31/08/2023	GOVI On 01-August-24			GOVI	952.44	956.5420	952.4420	956.5420	0.00
31/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	90720	13	9	13	0.00
31/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	90620	13	9	13	0.00
31/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	90520	13	9	13	0.00
31/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
31/08/2023	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
31/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 07-November-24			GOVI	974.16	978.5840	974.1640	978.5840	0.00
31/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	253840	30	25	30	0.00
31/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	253740	30	25	30	0.00
31/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	253640	30	25	30	0.00
31/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
31/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
31/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2023	IGOV On 02-November-23			Index Future	334.46	333.9280	334.4610	333.9280	515.00
31/08/2023	IGOV On 01-February-24			Index Future	342.02	341.4950	342.0160	341.4950	0.00
31/08/2023	IGOV On 02-May-24			Index Future	349.72	349.2580	349.7220	349.2580	0.00
31/08/2023	IGOV On 01-August-24			Index Future	357.45	357.1000	357.4480	357.1000	0.00
31/08/2023	IGOV On 07-November-24			Index Future	365.68	365.4110	365.6810	365.4110	0.00
31/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.37	91.6350	91.6350	91.6350	0.00
31/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.32	91.6850	91.6850	91.6850	0.00
31/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.31	91.6950	91.6950	91.6950	0.00
31/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
31/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.21	91.7900	91.7900	91.7900	0.00
31/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.20	91.8000	91.8000	91.8000	0.00
31/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.94	92.0400	92.0600	92.0400	0.00
31/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.78	92.1600	92.2200	92.1600	0.00
31/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.63	92.3050	92.3750	92.3050	0.00
31/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.57	92.3900	92.4300	92.3900	0.00
31/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.56	92.3950	92.4450	92.3950	0.00
31/08/2023	R035 On 02-November-23			Bond Future	11.79	84.0027	83.6735	84.0027	184,963.00
31/08/2023	R035 On 02-November-23	11.70	Call	Bond Future	1606	2	2	2	6,500.00
31/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	986	1	1	1	0.00
31/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	967	1	1	1	0.00
31/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	948	1	1	1	0.00
31/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	497	1	0	1	400.00
31/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5779	6	6	6	0.00
31/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	121	0	0	0	400.00
31/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3330	4	3	4	731.00
31/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8998	9	9	9	0.00
31/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1713	2	2	2	731.00
31/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	103	0	0	0	731.00
31/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	971	1	1	1	0.00
31/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1987	2	2	2	0.00
31/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4209	4	4	4	0.00
31/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6754	6	7	6	0.00
31/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	368	0	0	0	400.00
31/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3027	3	3	3	0.00
31/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2991	3	3	3	0.00
31/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2955	3	3	3	0.00
31/08/2023	R035 On 02-November-23	11.70	Put	Bond Future	2096	2	2	2	0.00
31/08/2023	R035 On 01-February-24			Bond Future	11.90	85.8861	85.5433	85.8861	0.00
31/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	551	1	1	1	400.00
31/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1180	1	1	1	400.00
31/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8432	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3824	4	4	4	0.00
31/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3856	4	4	4	0.00
31/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3792	4	4	4	0.00
31/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2336	2	2	2	0.00
31/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2297	2	2	2	0.00
31/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2316	2	2	2	0.00
31/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	771	1	1	1	400.00
31/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5432	5	5	5	0.00
31/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7694	7	8	7	0.00
31/08/2023	R035 On 02-May-24			Bond Future	12.01	83.3046	82.9373	83.3046	0.00
31/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1751	2	2	2	0.00
31/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1770	2	2	2	0.00
31/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1733	2	2	2	0.00
31/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6108	6	6	6	0.00
31/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6033	6	6	6	0.00
31/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6071	6	6	6	0.00
31/08/2023	R035 On 01-August-24			Bond Future	12.12	85.1543	84.7484	85.1543	0.00
31/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3292	3	3	3	0.00
31/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3317	3	3	3	0.00
31/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3267	3	3	3	0.00
31/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4986	5	5	5	0.00
31/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4931	4	5	4	0.00
31/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4959	5	5	5	0.00
31/08/2023	R035 On 07-November-24			Bond Future	12.28	82.5931	82.1584	82.5931	0.00
31/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4176	4	4	4	0.00
31/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4151	4	4	4	0.00
31/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4202	4	4	4	0.00
31/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4648	4	5	4	0.00
31/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4696	4	5	4	0.00
31/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4672	4	5	4	0.00
31/08/2023	R053 On 02-November-23			Bond Future	12.38	95.7602	95.2674	95.7602	5,189.00
31/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4693	5	5	5	0.00
31/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4644	5	5	5	0.00
31/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4741	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
31/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1502	1	2	1	0.00
31/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1544	1	2	1	0.00
31/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1523	1	2	1	0.00
31/08/2023	R053 On 01-February-24			Bond Future	12.48	97.9074	97.3963	97.9074	0.00
31/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6143	6	6	6	0.00
31/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6188	6	6	6	0.00
31/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6098	6	6	6	0.00
31/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2999	3	3	3	0.00
31/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2951	3	3	3	0.00
31/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2975	3	3	3	0.00
31/08/2023	R053 On 02-May-24			Bond Future	12.59	94.2439	93.7020	94.2439	0.00
31/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7142	7	7	7	0.00
31/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7099	7	7	7	0.00
31/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7184	7	7	7	0.00
31/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4059	4	4	4	0.00
31/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4109	4	4	4	0.00
31/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4083	4	4	4	0.00
31/08/2023	R053 On 01-August-24			Bond Future	12.71	96.3351	95.7465	96.3351	0.00
31/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7718	8	8	8	0.00
31/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7759	8	8	8	0.00
31/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7677	8	8	8	0.00
31/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4795	5	5	5	0.00
31/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4743	4	5	4	0.00
31/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4769	5	5	5	0.00
31/08/2023	R053 On 07-November-24			Bond Future	12.86	92.6723	92.0479	92.6723	0.00
31/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6406	7	6	7	0.00
31/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6443	7	6	7	0.00
31/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6370	7	6	7	0.00
31/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6824	6	7	6	0.00
31/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6758	6	7	6	0.00
31/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6791	6	7	6	0.00
31/08/2023	R186 On 02-November-23			Bond Future	8.86	108.4629	108.3405	108.4629	112,378.00
31/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1713	2	2	2	0.00
31/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1670	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
31/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1692	2	2	2	0.00
31/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1197	1	1	1	1,715.00
31/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4197	4	4	4	0.00
31/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	28	0	0	0	1,715.00
31/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	417	0	0	0	0.00
31/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	260	0	0	0	0.00
31/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	265	0	0	0	0.00
31/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	255	0	0	0	0.00
31/08/2023	R186 On 01-February-24			Bond Future	8.84	105.5841	105.4510	105.5841	0.00
31/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2207	2	2	2	0.00
31/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2188	2	2	2	0.00
31/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2226	2	2	2	0.00
31/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	513	0	1	0	0.00
31/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	525	1	1	1	0.00
31/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	519	1	1	1	0.00
31/08/2023	R186 On 02-May-24			Bond Future	8.82	107.9590	107.8015	107.9590	0.00
31/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	427	0	0	0	0.00
31/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	421	0	0	0	0.00
31/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	434	1	0	1	0.00
31/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3997	4	4	4	0.00
31/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2730	3	3	3	2,030.00
31/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	354	0	0	0	2,030.00
31/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	610	1	1	1	0.00
31/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2360	2	2	2	0.00
31/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2394	2	2	2	0.00
31/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2377	2	2	2	0.00
31/08/2023	R186 On 01-August-24			Bond Future	8.81	105.0466	104.8468	105.0466	0.00
31/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1176	1	1	1	0.00
31/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1164	1	1	1	0.00
31/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1188	1	1	1	0.00
31/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1427	1	1	1	0.00
31/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1447	1	1	1	0.00
31/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1437	1	1	1	0.00
31/08/2023	R186 On 07-November-24			Bond Future	8.85	107.4564	107.2270	107.4564	0.00
31/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1702	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
31/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1690	2	2	2	0.00
31/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1715	2	2	2	0.00
31/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1133	1	1	1	0.00
31/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1147	1	1	1	0.00
31/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1140	1	1	1	0.00
31/08/2023	R197 On 02-November-23			Bond Future	341.69	341.6884	341.6896	341.6884	0.00
31/08/2023	R202 On 02-November-23			Bond Future	257.19	257.8389	257.1904	257.8389	4,618.00
31/08/2023	R202 On 01-February-24			Bond Future	258.02	258.7046	258.0227	258.7046	460.00
31/08/2023	R202 On 02-May-24			Bond Future	263.84	264.5848	263.8355	264.5848	0.00
31/08/2023	R202 On 01-August-24			Bond Future	264.57	265.4258	264.5652	265.4258	0.00
31/08/2023	R202 On 07-November-24			Bond Future	270.65	271.5928	270.6494	271.5928	0.00
31/08/2023	R209 On 02-November-23			Bond Future	11.87	64.9262	64.6381	64.9262	26,307.00
31/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	616	1	1	1	0.00
31/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	603	1	1	1	0.00
31/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	630	1	1	1	0.00
31/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3128	3	3	3	0.00
31/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3200	3	3	3	0.00
31/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3164	3	3	3	0.00
31/08/2023	R209 On 01-February-24			Bond Future	11.96	66.3819	66.0826	66.3819	1,690.00
31/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2977	3	3	3	0.00
31/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3004	3	3	3	0.00
31/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2950	3	3	3	0.00
31/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2216	2	2	2	0.00
31/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2179	2	2	2	0.00
31/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2197	2	2	2	0.00
31/08/2023	R209 On 02-May-24			Bond Future	12.06	64.7216	64.4023	64.7216	0.00
31/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1432	1	1	1	0.00
31/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1447	2	1	2	0.00
31/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1416	1	1	1	0.00
31/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5670	5	6	5	0.00
31/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5601	5	6	5	0.00
31/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5636	5	6	5	0.00
31/08/2023	R209 On 01-August-24			Bond Future	12.17	66.1583	65.8082	66.1583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2805	3	3	3	0.00
31/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2827	3	3	3	0.00
31/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2784	3	3	3	0.00
31/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4571	4	5	4	0.00
31/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4520	4	5	4	0.00
31/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4545	4	5	4	0.00
31/08/2023	R209 On 07-November-24			Bond Future	12.31	64.5201	64.1466	64.5201	0.00
31/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3744	4	4	4	0.00
31/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3768	4	4	4	0.00
31/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3721	4	4	4	0.00
31/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4152	4	4	4	0.00
31/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4108	4	4	4	0.00
31/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4130	4	4	4	0.00
31/08/2023	R210 On 02-November-23			Bond Future	227.51	227.5346	227.5091	227.5346	206.00
31/08/2023	R210 On 01-February-24			Bond Future	232.65	232.6910	232.6481	232.6910	300.00
31/08/2023	R210 On 02-May-24			Bond Future	234.63	234.7233	234.6329	234.7233	0.00
31/08/2023	R210 On 01-August-24			Bond Future	239.81	239.9912	239.8138	239.9912	0.00
31/08/2023	R210 On 07-November-24			Bond Future	241.99	242.2313	241.9934	242.2313	0.00
31/08/2023	R213 On 02-November-23			Bond Future	10.80	82.6977	82.4053	82.6977	34,599.00
31/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2248	2	2	2	0.00
31/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2277	2	2	2	0.00
31/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2219	2	2	2	0.00
31/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7825	8	8	8	0.00
31/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3256	3	3	3	731.00
31/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1744	2	2	2	731.00
31/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1145	1	1	1	0.00
31/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	68	0	0	0	731.00
31/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	538	0	1	0	0.00
31/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	891	1	1	1	0.00
31/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	865	1	1	1	0.00
31/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	878	1	1	1	0.00
31/08/2023	R213 On 01-February-24			Bond Future	10.89	84.5518	84.2467	84.5518	0.00
31/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4513	5	5	5	0.00
31/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4483	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4543	5	5	5	0.00
31/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1107	1	1	1	0.00
31/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1128	1	1	1	0.00
31/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1118	1	1	1	0.00
31/08/2023	R213 On 02-May-24			Bond Future	10.97	82.8940	82.5655	82.8940	0.00
31/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1535	2	2	2	0.00
31/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1520	2	2	2	0.00
31/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1549	2	2	2	0.00
31/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4392	4	4	4	0.00
31/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4448	4	4	4	0.00
31/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4420	4	4	4	0.00
31/08/2023	R213 On 01-August-24			Bond Future	11.07	84.7351	84.3690	84.7351	0.00
31/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2724	3	3	3	0.00
31/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2704	3	3	3	0.00
31/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2745	3	3	3	0.00
31/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3514	3	4	3	0.00
31/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3555	3	4	3	0.00
31/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3534	3	4	3	0.00
31/08/2023	R213 On 07-November-24			Bond Future	11.21	83.1199	82.7259	83.1199	0.00
31/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3443	4	3	4	0.00
31/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3421	4	3	4	0.00
31/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3463	4	3	4	0.00
31/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3387	3	3	3	0.00
31/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3423	3	3	3	0.00
31/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3405	3	3	3	0.00
31/08/2023	R214 On 02-November-23			Bond Future	12.31	60.2920	59.9788	60.2920	19,892.00
31/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	290	0	0	0	0.00
31/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	282	0	0	0	0.00
31/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	298	0	0	0	0.00
31/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4473	4	4	4	0.00
31/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4562	4	5	4	0.00
31/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4517	4	5	4	0.00
31/08/2023	R214 On 01-February-24			Bond Future	12.41	61.6438	61.3191	61.6438	0.00
31/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2022	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
31/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2044	2	2	2	0.00
31/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2066	2	2	2	0.00
31/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3258	3	3	3	0.00
31/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3284	3	3	3	0.00
31/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3310	3	3	3	0.00
31/08/2023	R214 On 02-May-24			Bond Future	12.51	59.7249	59.3808	59.7249	0.00
31/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1249	1	1	1	0.00
31/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1262	1	1	1	0.00
31/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1237	1	1	1	0.00
31/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6413	6	6	6	0.00
31/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6333	6	6	6	0.00
31/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6372	6	6	6	0.00
31/08/2023	R214 On 01-August-24			Bond Future	12.62	61.0510	60.6775	61.0510	0.00
31/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2758	3	3	3	0.00
31/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2779	3	3	3	0.00
31/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2737	3	3	3	0.00
31/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4898	5	5	5	0.00
31/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4843	5	5	5	0.00
31/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4871	5	5	5	0.00
31/08/2023	R214 On 07-November-24			Bond Future	12.76	59.1448	58.7488	59.1448	0.00
31/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3718	4	4	4	0.00
31/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3740	4	4	4	0.00
31/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3695	4	4	4	0.00
31/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4428	4	4	4	0.00
31/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4383	4	4	4	0.00
31/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4405	4	4	4	0.00
31/08/2023	R248 On 02-November-23			Bond Future	12.46	73.7817	73.4033	73.7817	232,736.00
31/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	250	0	0	0	0.00
31/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	257	0	0	0	0.00
31/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	243	0	0	0	0.00
31/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2159	2	2	2	207.00
31/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6400	7	6	7	0.00
31/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	584	1	1	1	207.00
31/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1942	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
31/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4540	4	5	4	0.00
31/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	400	0	0	0	207.00
31/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6317	6	6	6	0.00
31/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6199	6	6	6	0.00
31/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6258	6	6	6	0.00
31/08/2023	R248 On 01-February-24			Bond Future	12.57	75.4360	75.0436	75.4360	0.00
31/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2107	2	2	2	0.00
31/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2132	2	2	2	0.00
31/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2083	2	2	2	0.00
31/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2489	3	2	3	1,000.00
31/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	876	1	1	1	1,000.00
31/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	5962	6	6	6	0.00
31/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1727	2	2	2	1,000.00
31/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4046	4	4	4	0.00
31/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7372	7	7	7	0.00
31/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4583	4	5	4	0.00
31/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4513	4	5	4	0.00
31/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4548	4	5	4	0.00
31/08/2023	R248 On 02-May-24			Bond Future	12.68	72.6830	72.2671	72.6830	0.00
31/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1334	1	1	1	0.00
31/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1348	1	1	1	0.00
31/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1320	1	1	1	0.00
31/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8673	8	9	8	0.00
31/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8570	8	9	8	0.00
31/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8621	8	9	8	0.00
31/08/2023	R248 On 01-August-24			Bond Future	12.80	74.2966	73.8448	74.2966	13,000.00
31/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3324	3	3	3	0.00
31/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3349	3	3	3	0.00
31/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3300	3	3	3	0.00
31/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6094	6	6	6	0.00
31/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6027	6	6	6	0.00
31/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6060	6	6	6	0.00
31/08/2023	R248 On 07-November-24			Bond Future	12.94	71.5488	71.0699	71.5488	0.00
31/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4662	5	5	5	0.00
31/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4690	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
31/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4635	5	5	5	0.00
31/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5522	5	6	5	0.00
31/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5469	5	5	5	0.00
31/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5495	5	5	5	0.00
31/08/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/08/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00