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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/09/2023 TO: 13/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	2025 On 02-November-23			Bond Future	172.79	172.8612	172.7946	172.8612	5,228.00
13/09/2023	2025 On 01-February-24			Bond Future	174.88	174.9530	174.8834	174.9530	2,884.00
13/09/2023	2025 On 02-May-24			Bond Future	178.80	178.8688	178.7989	178.8688	0.00
13/09/2023	2025 On 01-August-24			Bond Future	180.95	181.0237	180.9526	181.0237	0.00
13/09/2023	2025 On 07-November-24			Bond Future	185.19	185.2650	185.1945	185.2650	0.00
13/09/2023	2029 On 02-November-23			Bond Future	124.77	124.9503	124.7669	124.9503	2,068.00
13/09/2023	2029 On 01-February-24			Bond Future	127.57	127.7595	127.5718	127.7595	728.00
13/09/2023	2029 On 02-May-24			Bond Future	129.06	129.2517	129.0602	129.2517	0.00
13/09/2023	2029 On 01-August-24			Bond Future	131.94	132.1382	131.9434	132.1382	0.00
13/09/2023	2029 On 07-November-24			Bond Future	133.63	133.8335	133.6346	133.8335	0.00
13/09/2023	2030 On 02-November-23			Bond Future	10.44	91.1955	91.1419	91.1955	88,717.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2111	2	2	2	0.00
13/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2081	2	2	2	0.00
13/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2141	2	2	2	0.00
13/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	60	0	0	0	800.00
13/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	441	0	0	0	800.00
13/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4701	5	5	5	0.00
13/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1005	1	1	1	500.00
13/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4195	4	4	4	0.00
13/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	242	0	0	0	500.00
13/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3109	3	3	3	500.00
13/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7282	7	7	7	0.00
13/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1567	2	2	2	500.00
13/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	330	0	0	0	0.00
13/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	33	0	0	0	500.00
13/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	828	1	1	1	0.00
13/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1224	1	1	1	0.00
13/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	181	0	0	0	500.00
13/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2590	3	3	3	0.00
13/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	137	0	0	0	800.00
13/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2015	2	2	2	0.00
13/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3804	4	4	4	0.00
13/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	579	1	1	1	0.00
13/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	601	1	1	1	0.00
13/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	590	1	1	1	0.00
13/09/2023	2030 On 01-February-24			Bond Future	10.52	89.2178	89.1628	89.2178	0.00
13/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1201	1	1	1	400.00
13/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6532	7	7	7	0.00
13/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	612	1	1	1	400.00
13/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4053	4	4	4	0.00
13/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1004	1	1	1	1,360.00
13/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4200	4	4	4	0.00
13/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4230	4	4	4	0.00
13/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4171	4	4	4	0.00
13/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1343	1	1	1	200.00
13/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3181	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
13/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5400	5	5	5	0.00
13/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	953	1	1	1	500.00
13/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1756	2	2	2	500.00
13/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5751	6	6	6	0.00
13/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5719	6	6	6	0.00
13/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1097	1	1	1	500.00
13/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	510	1	1	1	500.00
13/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3218	3	3	3	0.00
13/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	505	1	1	1	500.00
13/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2267	2	2	2	0.00
13/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3535	4	4	4	0.00
13/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	568	1	1	1	200.00
13/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1245	1	1	1	700.00
13/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2799	3	3	3	0.00
13/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	867	1	1	1	0.00
13/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	849	1	1	1	0.00
13/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	858	1	1	1	0.00
13/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	905	1	1	1	1,360.00
13/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3417	3	3	3	0.00
13/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3030	3	3	3	0.00
13/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4550	5	5	5	0.00
13/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	390	0	0	0	400.00
13/09/2023	2030 On 02-May-24			Bond Future	10.60	91.1930	91.1374	91.1930	0.00
13/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1193	1	1	1	0.00
13/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1206	1	1	1	0.00
13/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1181	1	1	1	0.00
13/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2555	3	3	3	500.00
13/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3726	4	4	4	500.00
13/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9640	10	10	10	0.00
13/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2999	3	3	3	1,080.00
13/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7317	7	7	7	0.00
13/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1004	1	1	1	1,000.00
13/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1684	2	2	2	1,000.00
13/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5995	6	6	6	0.00
13/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	933	1	1	1	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
13/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3439	3	3	3	0.00
13/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4796	5	5	5	0.00
13/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	670	1	1	1	1,080.00
13/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2148	2	2	2	0.00
13/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	309	0	0	0	500.00
13/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1723	2	2	2	0.00
13/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2484	2	2	2	0.00
13/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4356	4	4	4	0.00
13/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4299	4	4	4	0.00
13/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4327	4	4	4	0.00
13/09/2023	2030 On 01-August-24			Bond Future	10.70	89.2025	89.1464	89.2025	0.00
13/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2195	2	2	2	0.00
13/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2213	2	2	2	0.00
13/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2177	2	2	2	0.00
13/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3432	3	3	3	0.00
13/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3390	3	3	3	0.00
13/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3411	3	3	3	0.00
13/09/2023	2030 On 07-November-24			Bond Future	10.82	91.2659	91.2097	91.2659	0.00
13/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2948	3	3	3	0.00
13/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2928	3	3	3	0.00
13/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2968	3	3	3	0.00
13/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3189	3	3	3	0.00
13/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3223	3	3	3	0.00
13/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3206	3	3	3	0.00
13/09/2023	2032 On 02-November-23			Bond Future	11.36	84.3065	84.2753	84.3065	172,557.00
13/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1027	1	1	1	0.00
13/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1050	1	1	1	0.00
13/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1004	1	1	1	0.00
13/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	360	0	0	0	10,000.00
13/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	37	0	0	0	7,750.00
13/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	124	0	0	0	500.00
13/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2037	2	2	2	0.00
13/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2627	3	3	3	0.00
13/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1144	1	1	1	0.00

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13/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	215	0	0	0	500.00
13/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1734	2	2	2	0.00
13/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	575	1	1	1	0.00
13/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3047	3	3	3	0.00
13/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	734	1	1	1	500.00
13/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4400	4	4	4	0.00
13/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	130	0	0	0	500.00
13/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2035	2	2	2	0.00
13/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	297	0	0	0	500.00
13/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3888	4	4	4	0.00
13/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2312	2	2	2	500.00
13/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3932	4	4	4	0.00
13/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1088	1	1	1	500.00
13/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1536	2	2	2	500.00
13/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3375	3	3	3	0.00
13/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	685	1	1	1	500.00
13/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	925	1	1	1	15,500.00
13/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5007	5	5	5	0.00
13/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2829	3	3	3	0.00
13/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1682	2	2	2	0.00
13/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1632	2	2	2	0.00
13/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1657	2	2	2	0.00
13/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	558	1	1	1	0.00
13/09/2023	2032 On 01-February-24			Bond Future	11.46	86.1815	86.1495	86.1815	0.00
13/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	368	0	0	0	1,200.00
13/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1059	1	1	1	1,200.00
13/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5943	6	6	6	0.00
13/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3437	3	3	3	0.00
13/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3408	3	3	3	0.00
13/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3466	3	3	3	0.00
13/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	835	1	1	1	500.00
13/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1607	2	2	2	500.00
13/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6326	6	6	6	0.00
13/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1088	1	1	1	200.00
13/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3180	3	3	3	0.00

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13/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5532	6	6	6	0.00
13/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	925	1	1	1	200.00
13/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1876	2	2	2	200.00
13/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4331	4	4	4	0.00
13/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	740	1	1	1	500.00
13/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3362	3	3	3	0.00
13/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5006	5	5	5	0.00
13/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1711	2	2	2	0.00
13/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1743	2	2	2	0.00
13/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1727	2	2	2	0.00
13/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	823	1	1	1	1,200.00
13/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4399	4	4	4	0.00
13/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7456	7	7	7	0.00
13/09/2023	2032 On 02-May-24			Bond Future	11.58	83.9279	83.8957	83.9279	0.00
13/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1169	1	1	1	0.00
13/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1156	1	1	1	0.00
13/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1182	1	1	1	0.00
13/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	961	1	1	1	1,000.00
13/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1617	2	2	2	1,000.00
13/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6931	7	7	7	0.00
13/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1221	1	1	1	500.00
13/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2018	2	2	2	500.00
13/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7852	8	8	8	0.00
13/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2552	3	3	3	1,550.00
13/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8420	8	8	8	0.00
13/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1303	1	1	1	1,550.00
13/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	899	1	1	1	1,550.00
13/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3579	4	4	4	0.00
13/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5618	6	6	6	0.00
13/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1012	1	1	1	500.00
13/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4248	4	4	4	0.00
13/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5826	6	6	6	0.00
13/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1230	1	1	1	1,000.00
13/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4929	5	5	5	0.00
13/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6687	7	7	7	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
13/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5931	6	6	6	0.00
13/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6003	6	6	6	0.00
13/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5967	6	6	6	0.00
13/09/2023	2032 On 01-August-24			Bond Future	11.70	85.7817	85.7496	85.7817	0.00
13/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2193	2	2	2	0.00
13/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2175	2	2	2	0.00
13/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2211	2	2	2	0.00
13/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4654	5	5	5	0.00
13/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4710	5	5	5	0.00
13/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4682	5	5	5	0.00
13/09/2023	2032 On 07-November-24			Bond Future	11.85	83.6003	83.5685	83.6003	0.00
13/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2935	3	3	3	0.00
13/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2956	3	3	3	0.00
13/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2915	3	3	3	0.00
13/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4551	5	5	5	0.00
13/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4504	4	5	4	0.00
13/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4527	5	5	5	0.00
13/09/2023	2033 On 02-November-23			Bond Future	117.16	117.2748	117.1616	117.2748	2,258.00
13/09/2023	2033 On 01-February-24			Bond Future	119.80	119.9115	119.7955	119.9115	5,737.00
13/09/2023	2033 On 02-May-24			Bond Future	121.01	121.1329	121.0145	121.1329	0.00
13/09/2023	2033 On 01-August-24			Bond Future	123.72	123.8383	123.7180	123.8383	0.00
13/09/2023	2033 On 07-November-24			Bond Future	125.12	125.2403	125.1178	125.2403	0.00
13/09/2023	2037 On 02-November-23			Bond Future	12.43	77.1811	77.0693	77.1811	68,979.00
13/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	216	0	0	0	0.00
13/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	210	0	0	0	0.00
13/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	223	0	0	0	0.00
13/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7188	7	7	7	0.00
13/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1927	2	2	2	731.00
13/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	753	1	1	1	731.00
13/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2906	3	3	3	0.00
13/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	130	0	0	0	731.00
13/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1443	1	1	1	0.00
13/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4868	5	5	5	0.00
13/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4968	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
13/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4918	5	5	5	0.00
13/09/2023	2037 On 01-February-24			Bond Future	12.55	74.6414	74.5269	74.6414	76,958.00
13/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2194	2	2	2	0.00
13/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2218	2	2	2	0.00
13/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2169	2	2	2	0.00
13/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7412	8	7	8	0.00
13/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3919	4	4	4	0.00
13/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1673	2	2	2	2,500.00
13/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2002	2	2	2	2,500.00
13/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4056	4	4	4	0.00
13/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	825	1	1	1	2,500.00
13/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3390	3	3	3	0.00
13/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3335	3	3	3	0.00
13/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3363	3	3	3	0.00
13/09/2023	2037 On 02-May-24			Bond Future	12.68	76.2936	76.1771	76.2936	0.00
13/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1071	1	1	1	0.00
13/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1082	1	1	1	0.00
13/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1059	1	1	1	0.00
13/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7709	8	8	8	0.00
13/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7618	8	8	8	0.00
13/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7663	8	8	8	0.00
13/09/2023	2037 On 01-August-24			Bond Future	12.82	73.7230	73.6046	73.7230	0.00
13/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2424	2	2	2	0.00
13/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2444	2	2	2	0.00
13/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2405	2	2	2	0.00
13/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6100	6	6	6	0.00
13/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6033	6	6	6	0.00
13/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6066	6	6	6	0.00
13/09/2023	2037 On 07-November-24			Bond Future	12.97	75.4265	75.3063	75.4265	0.00
13/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3474	4	3	4	0.00
13/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3451	4	3	4	0.00
13/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3497	4	3	4	0.00
13/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5384	5	5	5	0.00
13/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5438	5	5	5	0.00
13/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5411	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
13/09/2023	2038 On 02-November-23			Bond Future	126.32	126.2642	126.3223	126.2642	4,695.00
13/09/2023	2038 On 01-February-24			Bond Future	127.14	127.0841	127.1420	127.0841	0.00
13/09/2023	2038 On 02-May-24			Bond Future	129.99	129.9282	129.9883	129.9282	0.00
13/09/2023	2038 On 01-August-24			Bond Future	130.82	130.7597	130.8211	130.7597	0.00
13/09/2023	2038 On 07-November-24			Bond Future	133.89	133.8218	133.8863	133.8218	0.00
13/09/2023	2040 On 02-November-23			Bond Future	12.67	77.3828	77.3496	77.3828	43,155.00
13/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	111	0	0	0	0.00
13/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	115	0	0	0	0.00
13/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	107	0	0	0	0.00
13/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	78	0	0	0	875.00
13/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	539	1	1	1	875.00
13/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2711	3	3	3	0.00
13/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1559	2	2	2	128.00
13/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5349	5	5	5	0.00
13/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	229	0	0	0	128.00
13/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1957	2	2	2	0.00
13/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5230	5	5	5	0.00
13/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	362	0	0	0	128.00
13/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1119	1	1	1	875.00
13/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3764	4	4	4	0.00
13/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6920	7	7	7	0.00
13/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6451	6	6	6	0.00
13/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6336	6	6	6	0.00
13/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6394	6	6	6	0.00
13/09/2023	2040 On 01-February-24			Bond Future	12.80	74.5973	74.5631	74.5973	94,218.00
13/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1784	2	2	2	0.00
13/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1762	2	2	2	0.00
13/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1806	2	2	2	0.00
13/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4256	4	4	4	0.00
13/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4325	4	4	4	0.00
13/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4291	4	4	4	0.00
13/09/2023	2040 On 02-May-24			Bond Future	12.93	76.2484	76.2141	76.2484	0.00
13/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1047	1	1	1	0.00
13/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1035	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
13/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1058	1	1	1	0.00
13/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8477	8	8	8	0.00
13/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8576	9	9	9	0.00
13/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8527	9	9	9	0.00
13/09/2023	2040 On 01-August-24			Bond Future	13.07	73.4263	73.3919	73.4263	0.00
13/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2496	3	2	3	0.00
13/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2476	2	2	2	0.00
13/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2517	3	3	3	0.00
13/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6440	6	6	6	0.00
13/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6511	6	7	6	0.00
13/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6475	6	6	6	0.00
13/09/2023	2040 On 07-November-24			Bond Future	13.23	75.1224	75.0882	75.1224	0.00
13/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3676	4	4	4	0.00
13/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3700	4	4	4	0.00
13/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3651	4	4	4	0.00
13/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5667	6	6	6	0.00
13/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5610	6	6	6	0.00
13/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5638	6	6	6	0.00
13/09/2023	2044 On 02-November-23			Bond Future	12.77	73.4946	73.4058	73.4946	52,923.00
13/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	69	0	0	0	0.00
13/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	66	0	0	0	0.00
13/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	71	0	0	0	0.00
13/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1674	2	2	2	0.00
13/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2444	3	2	3	0.00
13/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	302	0	0	0	5,860.00
13/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4699	5	5	5	0.00
13/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1223	1	1	1	6,375.00
13/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1789	2	2	2	5,860.00
13/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7120	7	7	7	0.00
13/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7242	7	7	7	0.00
13/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7181	7	7	7	0.00
13/09/2023	2044 On 01-February-24			Bond Future	12.89	70.7478	70.6567	70.7478	31,827.00
13/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1493	2	1	2	0.00
13/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1513	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
13/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1473	2	1	2	0.00
13/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4925	5	5	5	0.00
13/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4849	5	5	5	0.00
13/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4887	5	5	5	0.00
13/09/2023	2044 On 02-May-24			Bond Future	13.02	72.3137	72.2211	72.3137	0.00
13/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1010	1	1	1	0.00
13/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1021	1	1	1	0.00
13/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	998	1	1	1	0.00
13/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8850	9	9	9	0.00
13/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8748	9	9	9	0.00
13/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8799	9	9	9	0.00
13/09/2023	2044 On 01-August-24			Bond Future	13.16	69.5299	69.4358	69.5299	0.00
13/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2286	2	2	2	0.00
13/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2305	2	2	2	0.00
13/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2267	2	2	2	0.00
13/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7043	7	7	7	0.00
13/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6966	7	7	7	0.00
13/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7005	7	7	7	0.00
13/09/2023	2044 On 07-November-24			Bond Future	13.31	71.1357	71.0405	71.1357	0.00
13/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3681	4	4	4	0.00
13/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3657	4	4	4	0.00
13/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3705	4	4	4	0.00
13/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5739	6	6	6	0.00
13/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5797	6	6	6	0.00
13/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5768	6	6	6	0.00
13/09/2023	2046 On 02-November-23			Bond Future	108.29	109.1436	108.2897	109.1436	16,148.00
13/09/2023	2046 On 01-February-24			Bond Future	110.72	111.5973	110.7242	111.5973	0.00
13/09/2023	2046 On 02-May-24			Bond Future	111.05	111.9463	111.0535	111.9463	0.00
13/09/2023	2046 On 01-August-24			Bond Future	113.53	114.4457	113.5340	114.4457	0.00
13/09/2023	2046 On 07-November-24			Bond Future	113.99	114.9244	113.9907	114.9244	0.00
13/09/2023	2050 On 02-November-23			Bond Future	109.66	110.4980	109.6641	110.4980	14,039.00
13/09/2023	2050 On 01-February-24			Bond Future	109.88	110.7327	109.8789	110.7327	0.00
13/09/2023	2050 On 02-May-24			Bond Future	112.34	113.2111	112.3387	113.2111	0.00
13/09/2023	2050 On 01-August-24			Bond Future	112.54	113.4320	112.5404	113.4320	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
13/09/2023	2050 On 07-November-24			Bond Future	115.18	116.0880	115.1769	116.0880	0.00
13/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	AL37 On 02-November-23			Index Future	907.32	907.6510	907.3190	907.6510	0.00
13/09/2023	AL37 On 01-February-24			Index Future	927.50	927.8350	927.4960	927.8350	0.00
13/09/2023	AL37 On 02-May-24			Index Future	948.05	948.3940	948.0490	948.3940	0.00
13/09/2023	AL37 On 01-August-24			Index Future	969.02	969.3740	969.0240	969.3740	0.00
13/09/2023	AL37 On 07-November-24			Index Future	991.54	991.8920	991.5370	991.8920	0.00
13/09/2023	AL7T On 02-November-23			Index Future	1022.56	1023.1770	1022.5550	1023.1770	0.00
13/09/2023	AL7T On 01-February-24			Index Future	1045.29	1045.9310	1045.2940	1045.9310	0.00
13/09/2023	AL7T On 02-May-24			Index Future	1068.46	1069.1070	1068.4580	1069.1070	0.00
13/09/2023	AL7T On 01-August-24			Index Future	1092.10	1092.7570	1092.0970	1092.7570	0.00
13/09/2023	AL7T On 07-November-24			Index Future	1117.47	1118.1410	1117.4700	1118.1410	0.00
13/09/2023	ALBI On 02-November-23			Index Future	893.45	894.1340	893.4530	894.1340	107.00
13/09/2023	ALBI On 01-February-24			Index Future	913.32	914.0190	913.3210	914.0190	0.00
13/09/2023	ALBI On 02-May-24			Index Future	933.56	934.2710	933.5600	934.2710	0.00
13/09/2023	ALBI On 01-August-24			Index Future	954.22	954.9390	954.2150	954.9390	0.00
13/09/2023	ALBI On 07-November-24			Index Future	976.38	977.1220	976.3840	977.1220	0.00
13/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/09/2023	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
13/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	ES33 On 02-November-23			Bond Future	12.91	71.3572	71.3795	71.3572	0.00
13/09/2023	ES33 On 01-February-24			Bond Future	13.07	72.9616	72.9842	72.9616	0.00
13/09/2023	ES33 On 02-May-24			Bond Future	13.23	70.7952	70.8188	70.7952	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
13/09/2023	ES33 On 01-August-24			Bond Future	13.40	72.3748	72.3995	72.3748	0.00
13/09/2023	ES33 On 07-November-24			Bond Future	13.61	70.2637	70.2899	70.2637	0.00
13/09/2023	ES42 On 02-November-23			Bond Future	13.43	66.9800	66.9050	66.9800	0.00
13/09/2023	ES42 On 01-February-24			Bond Future	13.58	68.4861	68.4092	68.4861	0.00
13/09/2023	ES42 On 02-May-24			Bond Future	13.73	65.7560	65.6779	65.7560	0.00
13/09/2023	ES42 On 01-August-24			Bond Future	13.89	67.2218	67.1426	67.2218	0.00
13/09/2023	ES42 On 07-November-24			Bond Future	14.08	64.5237	64.4436	64.5237	0.00
13/09/2023	GOVI On 02-November-23			GOVI	880.73	881.4030	880.7260	881.4030	819.00
13/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	50740	4	5	4	0.00
13/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	50940	4	5	4	0.00
13/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	50840	4	5	4	0.00
13/09/2023	GOVI On 01-February-24			GOVI	900.31	901.0040	900.3110	901.0040	0.00
13/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	203210	21	20	21	0.00
13/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	203110	21	20	21	0.00
13/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	203310	21	20	21	0.00
13/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 02-May-24			GOVI	920.26	920.9680	920.2620	920.9680	0.00
13/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	307080	30	31	30	0.00
13/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	307280	30	31	30	0.00
13/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	307180	30	31	30	0.00
13/09/2023	GOVI On 01-August-24			GOVI	940.62	941.3420	940.6220	941.3420	0.00
13/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	27480	2	3	2	0.00
13/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	27680	2	3	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
13/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	27580	2	3	2	0.00
13/09/2023	GOVI On 07-November-24			GOVI	962.48	963.2080	962.4760	963.2080	0.00
13/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	136760	14	14	14	0.00
13/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	136960	14	14	14	0.00
13/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	136860	14	14	14	0.00
13/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2023	IGOV On 02-November-23			Index Future	328.81	329.5950	328.8100	329.5950	475.00
13/09/2023	IGOV On 01-February-24			Index Future	336.20	337.0050	336.2020	337.0050	0.00
13/09/2023	IGOV On 02-May-24			Index Future	343.73	344.5510	343.7300	344.5510	0.00
13/09/2023	IGOV On 01-August-24			Index Future	351.41	352.2490	351.4120	352.2490	0.00
13/09/2023	IGOV On 07-November-24			Index Future	359.66	360.5120	359.6570	360.5120	0.00
13/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
13/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	91.6700	91.6600	91.6700	0.00
13/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.35	91.6700	91.6500	91.6700	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
13/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.40	91.6300	91.6000	91.6300	0.00
13/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.39	91.6300	91.6100	91.6300	0.00
13/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6400	91.6200	91.6400	0.00
13/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6500	91.6300	91.6500	0.00
13/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.14	91.8600	91.8600	91.8600	0.00
13/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.05	91.9900	91.9500	91.9900	0.00
13/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.90	92.1400	92.1000	92.1400	0.00
13/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.84	92.2000	92.1600	92.2000	0.00
13/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.79	92.2300	92.2100	92.2300	0.00
13/09/2023	R035 On 02-November-23			Bond Future	12.07	82.2444	82.1856	82.2444	182,137.00
13/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	782	1	1	1	6,500.00
13/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	385	0	0	0	0.00
13/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	395	0	0	0	0.00
13/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	374	0	0	0	0.00
13/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	24	0	0	0	400.00
13/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	151	0	0	0	400.00
13/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4359	4	4	4	0.00
13/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	855	1	1	1	731.00
13/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7510	8	8	8	0.00
13/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2122	2	2	2	731.00
13/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2617	3	3	3	0.00
13/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	103	0	0	0	731.00
13/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1252	1	1	1	0.00
13/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	436	0	0	0	400.00
13/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5351	5	5	5	0.00
13/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8144	8	8	8	0.00
13/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3941	4	4	4	0.00
13/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3852	4	4	4	0.00
13/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3897	4	4	4	0.00
13/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2760	3	3	3	0.00
13/09/2023	R035 On 01-February-24			Bond Future	12.19	84.0735	84.0132	84.0735	0.00
13/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	685	1	1	1	400.00
13/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7050	7	7	7	0.00
13/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	294	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2787	3	3	3	0.00
13/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2760	3	3	3	0.00
13/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2815	3	3	3	0.00
13/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2786	3	3	3	0.00
13/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2834	3	3	3	0.00
13/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2810	3	3	3	0.00
13/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6467	6	6	6	0.00
13/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	920	1	1	1	400.00
13/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8967	9	9	9	0.00
13/09/2023	R035 On 02-May-24			Bond Future	12.32	81.4228	81.3618	81.4228	0.00
13/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1187	1	1	1	0.00
13/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1175	1	1	1	0.00
13/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1200	1	1	1	0.00
13/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7039	7	7	7	0.00
13/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7125	7	7	7	0.00
13/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7082	7	7	7	0.00
13/09/2023	R035 On 01-August-24			Bond Future	12.44	83.2217	83.1599	83.2217	0.00
13/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2510	3	3	3	0.00
13/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2489	3	2	3	0.00
13/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2531	3	3	3	0.00
13/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5733	6	6	6	0.00
13/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5796	6	6	6	0.00
13/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5765	6	6	6	0.00
13/09/2023	R035 On 07-November-24			Bond Future	12.60	80.6321	80.5699	80.6321	0.00
13/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3318	3	3	3	0.00
13/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3340	3	3	3	0.00
13/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3295	3	3	3	0.00
13/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5429	5	5	5	0.00
13/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5374	5	5	5	0.00
13/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5401	5	5	5	0.00
13/09/2023	R053 On 02-November-23			Bond Future	12.59	93.7846	93.7032	93.7846	5,189.00
13/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3287	3	3	3	0.00
13/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3331	3	3	3	0.00
13/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3243	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
13/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1707	2	2	2	0.00
13/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1656	2	2	2	0.00
13/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1681	2	2	2	0.00
13/09/2023	R053 On 01-February-24			Bond Future	12.71	95.8704	95.7870	95.8704	0.00
13/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4950	5	5	5	0.00
13/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4909	5	5	5	0.00
13/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4991	5	5	5	0.00
13/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3364	3	3	3	0.00
13/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3419	3	3	3	0.00
13/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3391	3	3	3	0.00
13/09/2023	R053 On 02-May-24			Bond Future	12.83	92.1284	92.0438	92.1284	0.00
13/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5854	6	6	6	0.00
13/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5893	6	6	6	0.00
13/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5814	6	6	6	0.00
13/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4482	4	4	4	0.00
13/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4426	4	4	4	0.00
13/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4454	4	4	4	0.00
13/09/2023	R053 On 01-August-24			Bond Future	12.95	94.1627	94.0771	94.1627	0.00
13/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6587	7	7	7	0.00
13/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6625	7	7	7	0.00
13/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6549	7	7	7	0.00
13/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5336	5	5	5	0.00
13/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5280	5	5	5	0.00
13/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5308	5	5	5	0.00
13/09/2023	R053 On 07-November-24			Bond Future	13.10	90.4686	90.3822	90.4686	0.00
13/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5324	5	5	5	0.00
13/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5290	5	5	5	0.00
13/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5357	5	5	5	0.00
13/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7338	7	7	7	0.00
13/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7410	7	7	7	0.00
13/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7374	7	7	7	0.00
13/09/2023	R186 On 02-November-23			Bond Future	9.01	107.9468	107.9341	107.9468	121,829.00
13/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1291	1	1	1	0.00
13/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1270	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
13/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1312	1	1	1	0.00
13/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	827	1	1	1	1,715.00
13/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3783	4	4	4	0.00
13/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	21	0	0	0	1,715.00
13/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	453	0	0	0	0.00
13/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	260	0	0	0	0.00
13/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	272	0	0	0	0.00
13/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	266	0	0	0	0.00
13/09/2023	R186 On 01-February-24			Bond Future	9.01	105.0373	105.0241	105.0373	0.00
13/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1808	2	2	2	0.00
13/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1826	2	2	2	0.00
13/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1790	2	2	2	0.00
13/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	554	1	1	1	0.00
13/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	540	1	1	1	0.00
13/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	547	1	1	1	0.00
13/09/2023	R186 On 02-May-24			Bond Future	9.01	107.3630	107.3503	107.3630	0.00
13/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	272	0	0	0	0.00
13/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	277	0	0	0	0.00
13/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	268	0	0	0	0.00
13/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3569	4	4	4	0.00
13/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2330	2	2	2	2,030.00
13/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	378	0	0	0	2,030.00
13/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	661	1	1	1	0.00
13/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2693	3	3	3	0.00
13/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2654	3	3	3	0.00
13/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2673	3	3	3	0.00
13/09/2023	R186 On 01-August-24			Bond Future	9.01	104.4258	104.4137	104.4258	0.00
13/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	946	1	1	1	0.00
13/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	956	1	1	1	0.00
13/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	935	1	1	1	0.00
13/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1651	2	2	2	0.00
13/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1629	2	2	2	0.00
13/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1640	2	2	2	0.00
13/09/2023	R186 On 07-November-24			Bond Future	9.05	106.8421	106.8311	106.8421	0.00
13/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1464	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
13/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1476	1	1	1	0.00
13/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1452	1	1	1	0.00
13/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1305	1	1	1	0.00
13/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1290	1	1	1	0.00
13/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1298	1	1	1	0.00
13/09/2023	R197 On 02-November-23			Bond Future	341.46	341.4175	341.4595	341.4175	0.00
13/09/2023	R202 On 02-November-23			Bond Future	253.81	253.8492	253.8148	253.8492	4,618.00
13/09/2023	R202 On 01-February-24			Bond Future	254.54	254.5805	254.5439	254.5805	460.00
13/09/2023	R202 On 02-May-24			Bond Future	260.24	260.2784	260.2429	260.2784	0.00
13/09/2023	R202 On 01-August-24			Bond Future	260.95	260.9902	260.9543	260.9902	0.00
13/09/2023	R202 On 07-November-24			Bond Future	267.07	267.1026	267.0693	267.1026	0.00
13/09/2023	R209 On 02-November-23			Bond Future	12.15	63.3849	63.3087	63.3849	26,360.00
13/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	212	0	0	0	0.00
13/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	218	0	0	0	0.00
13/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	205	0	0	0	0.00
13/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4132	4	4	4	0.00
13/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4046	4	4	4	0.00
13/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4089	4	4	4	0.00
13/09/2023	R209 On 01-February-24			Bond Future	12.26	64.7946	64.7165	64.7946	1,690.00
13/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2098	2	2	2	0.00
13/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2075	2	2	2	0.00
13/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2121	2	2	2	0.00
13/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2661	3	3	3	0.00
13/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2707	3	3	3	0.00
13/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2684	3	3	3	0.00
13/09/2023	R209 On 02-May-24			Bond Future	12.37	63.0764	62.9970	63.0764	0.00
13/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	954	1	1	1	0.00
13/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	944	1	1	1	0.00
13/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	965	1	1	1	0.00
13/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6524	6	7	6	0.00
13/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6603	7	7	7	0.00
13/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6564	7	7	7	0.00
13/09/2023	R209 On 01-August-24			Bond Future	12.49	64.4697	64.3891	64.4697	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
13/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2102	2	2	2	0.00
13/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2084	2	2	2	0.00
13/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2119	2	2	2	0.00
13/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5231	5	5	5	0.00
13/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5290	5	5	5	0.00
13/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5261	5	5	5	0.00
13/09/2023	R209 On 07-November-24			Bond Future	12.63	62.8050	62.7235	62.8050	0.00
13/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2996	3	3	3	0.00
13/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2976	3	3	3	0.00
13/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3016	3	3	3	0.00
13/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4780	5	5	5	0.00
13/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4829	5	5	5	0.00
13/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4805	5	5	5	0.00
13/09/2023	R210 On 02-November-23			Bond Future	225.98	226.0178	225.9778	226.0178	206.00
13/09/2023	R210 On 01-February-24			Bond Future	231.06	231.0993	231.0581	231.0993	300.00
13/09/2023	R210 On 02-May-24			Bond Future	232.97	233.0144	232.9727	233.0144	0.00
13/09/2023	R210 On 01-August-24			Bond Future	238.18	238.2178	238.1771	238.2178	0.00
13/09/2023	R210 On 07-November-24			Bond Future	240.42	240.4613	240.4196	240.4613	0.00
13/09/2023	R213 On 02-November-23			Bond Future	11.02	81.4910	81.4616	81.4910	31,627.00
13/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1446	1	1	1	0.00
13/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1420	1	1	1	0.00
13/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1472	2	1	2	0.00
13/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6870	7	7	7	0.00
13/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1015	1	1	1	731.00
13/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2369	2	2	2	731.00
13/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1361	1	1	1	0.00
13/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	57	0	0	0	731.00
13/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	594	1	1	1	0.00
13/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1003	1	1	1	0.00
13/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1037	1	1	1	0.00
13/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1020	1	1	1	0.00
13/09/2023	R213 On 01-February-24			Bond Future	11.12	83.3034	83.2731	83.3034	0.00
13/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3678	4	4	4	0.00
13/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3707	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
13/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3650	4	4	4	0.00
13/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1269	1	1	1	0.00
13/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1245	1	1	1	0.00
13/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1257	1	1	1	0.00
13/09/2023	R213 On 02-May-24			Bond Future	11.22	81.5892	81.5588	81.5892	0.00
13/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1127	1	1	1	0.00
13/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1139	1	1	1	0.00
13/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1114	1	1	1	0.00
13/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5050	5	5	5	0.00
13/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4988	5	5	5	0.00
13/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5019	5	5	5	0.00
13/09/2023	R213 On 01-August-24			Bond Future	11.32	83.3921	83.3617	83.3921	0.00
13/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2173	2	2	2	0.00
13/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2191	2	2	2	0.00
13/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2156	2	2	2	0.00
13/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4014	4	4	4	0.00
13/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3967	4	4	4	0.00
13/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3990	4	4	4	0.00
13/09/2023	R213 On 07-November-24			Bond Future	11.47	81.7618	81.7318	81.7618	0.00
13/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2847	3	3	3	0.00
13/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2866	3	3	3	0.00
13/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2827	3	3	3	0.00
13/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3823	4	4	4	0.00
13/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3783	4	4	4	0.00
13/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3803	4	4	4	0.00
13/09/2023	R214 On 02-November-23			Bond Future	12.56	58.8673	58.7915	58.8673	21,770.00
13/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	80	0	0	0	0.00
13/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	82	0	0	0	0.00
13/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	77	0	0	0	0.00
13/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5544	5	6	5	0.00
13/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5444	5	5	5	0.00
13/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5494	5	5	5	0.00
13/09/2023	R214 On 01-February-24			Bond Future	12.68	60.1766	60.0989	60.1766	0.00
13/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1362	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
13/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1398	1	1	1	0.00
13/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1380	1	1	1	0.00
13/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3839	4	4	4	0.00
13/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3809	4	4	4	0.00
13/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3870	4	4	4	0.00
13/09/2023	R214 On 02-May-24			Bond Future	12.79	58.2042	58.1252	58.2042	0.00
13/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	861	1	1	1	0.00
13/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	852	1	1	1	0.00
13/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	871	1	1	1	0.00
13/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7197	7	7	7	0.00
13/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7283	7	7	7	0.00
13/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7240	7	7	7	0.00
13/09/2023	R214 On 01-August-24			Bond Future	12.91	59.4901	59.4098	59.4901	0.00
13/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2098	2	2	2	0.00
13/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2081	2	2	2	0.00
13/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2115	2	2	2	0.00
13/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5447	5	5	5	0.00
13/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5509	5	6	5	0.00
13/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5478	5	5	5	0.00
13/09/2023	R214 On 07-November-24			Bond Future	13.05	57.5596	57.4781	57.5596	0.00
13/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2972	3	3	3	0.00
13/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2952	3	3	3	0.00
13/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2992	3	3	3	0.00
13/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4905	5	5	5	0.00
13/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4956	5	5	5	0.00
13/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4930	5	5	5	0.00
13/09/2023	R248 On 02-November-23			Bond Future	12.68	72.2356	72.1730	72.2356	232,739.00
13/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	74	0	0	0	0.00
13/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	77	0	0	0	0.00
13/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	71	0	0	0	0.00
13/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	233	0	0	0	207.00
13/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1325	1	1	1	207.00
13/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5191	5	5	5	0.00
13/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	422	0	0	0	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2339	2	2	2	0.00
13/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5419	5	5	5	0.00
13/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7375	7	7	7	0.00
13/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7249	7	7	7	0.00
13/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7312	7	7	7	0.00
13/09/2023	R248 On 01-February-24			Bond Future	12.80	73.8421	73.7780	73.8421	0.00
13/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1439	1	1	1	0.00
13/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1458	1	1	1	0.00
13/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1420	1	1	1	0.00
13/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1747	2	2	2	1,000.00
13/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	538	1	1	1	1,000.00
13/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4866	5	5	5	0.00
13/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1896	2	2	2	1,000.00
13/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4570	5	5	5	0.00
13/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8299	8	8	8	0.00
13/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5185	5	5	5	0.00
13/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5105	5	5	5	0.00
13/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5145	5	5	5	0.00
13/09/2023	R248 On 02-May-24			Bond Future	12.92	71.0283	70.9633	71.0283	0.00
13/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	939	1	1	1	0.00
13/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	950	1	1	1	0.00
13/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	928	1	1	1	0.00
13/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9585	10	10	10	0.00
13/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9475	9	9	9	0.00
13/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9530	9	10	9	0.00
13/09/2023	R248 On 01-August-24			Bond Future	13.04	72.5973	72.5314	72.5973	13,000.00
13/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2600	3	3	3	0.00
13/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2622	3	3	3	0.00
13/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2579	3	3	3	0.00
13/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6687	7	7	7	0.00
13/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6613	7	7	7	0.00
13/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6650	7	7	7	0.00
13/09/2023	R248 On 07-November-24			Bond Future	13.20	69.8246	69.7582	69.8246	0.00
13/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3818	4	4	4	0.00
13/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3843	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
13/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3793	4	4	4	0.00
13/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5992	6	6	6	0.00
13/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5933	6	6	6	0.00
13/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5962	6	6	6	0.00
13/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00