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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/09/2023 TO: 19/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	2025 On 02-November-23			Bond Future	172.86	172.7823	172.8623	172.7823	5,228.00
19/09/2023	2025 On 01-February-24			Bond Future	174.95	174.8661	174.9477	174.8661	2,884.00
19/09/2023	2025 On 02-May-24			Bond Future	178.86	178.7716	178.8554	178.7716	0.00
19/09/2023	2025 On 01-August-24			Bond Future	180.98	180.8946	180.9803	180.8946	0.00
19/09/2023	2025 On 07-November-24			Bond Future	185.23	185.1428	185.2312	185.1428	0.00
19/09/2023	2029 On 02-November-23			Bond Future	124.99	124.7417	124.9911	124.7417	2,068.00
19/09/2023	2029 On 01-February-24			Bond Future	127.80	127.5416	127.7966	127.5416	728.00
19/09/2023	2029 On 02-May-24			Bond Future	129.28	129.0226	129.2833	129.0226	0.00
19/09/2023	2029 On 01-August-24			Bond Future	132.15	131.8828	132.1496	131.8828	0.00
19/09/2023	2029 On 07-November-24			Bond Future	133.85	133.5790	133.8522	133.5790	0.00
19/09/2023	2030 On 02-November-23			Bond Future	10.51	90.7444	90.8551	90.7444	90,109.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1851	2	2	2	0.00
19/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1881	2	2	2	0.00
19/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1822	2	2	2	0.00
19/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	299	0	0	0	800.00
19/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4414	4	4	4	0.00
19/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	21	0	0	0	800.00
19/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	799	1	1	1	500.00
19/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3909	4	4	4	0.00
19/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	140	0	0	0	500.00
19/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1327	1	1	1	500.00
19/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2831	3	3	3	500.00
19/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6993	7	7	7	0.00
19/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	31	0	0	0	500.00
19/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	340	0	0	0	0.00
19/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1305	1	1	1	0.00
19/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	183	0	0	0	500.00
19/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2775	3	3	3	0.00
19/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	875	1	1	1	0.00
19/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2160	2	2	2	0.00
19/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4052	4	4	4	0.00
19/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	137	0	0	0	800.00
19/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	629	1	1	1	0.00
19/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	605	1	1	1	0.00
19/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	617	1	1	1	0.00
19/09/2023	2030 On 01-February-24			Bond Future	10.59	88.7533	88.8664	88.7533	0.00
19/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1059	1	1	1	400.00
19/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6251	6	6	6	0.00
19/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	523	1	1	1	400.00
19/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3803	4	4	4	0.00
19/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	877	1	1	1	1,360.00
19/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3947	4	4	4	0.00
19/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3976	4	4	4	0.00
19/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3918	4	4	4	0.00
19/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5445	5	5	5	0.00
19/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	963	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
19/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	831	1	1	1	500.00
19/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1580	2	2	2	500.00
19/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5477	5	5	5	0.00
19/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1191	1	1	1	200.00
19/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2952	3	3	3	0.00
19/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5130	5	5	5	0.00
19/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	594	1	1	1	200.00
19/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1311	1	1	1	700.00
19/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2943	3	3	3	0.00
19/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	527	1	1	1	500.00
19/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2387	2	2	2	0.00
19/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3709	4	4	4	0.00
19/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	533	1	1	1	500.00
19/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3380	3	3	3	0.00
19/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	911	1	1	1	0.00
19/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	892	1	1	1	0.00
19/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	902	1	1	1	0.00
19/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	951	1	1	1	1,360.00
19/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3587	4	4	4	0.00
19/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3184	3	3	3	0.00
19/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	405	0	0	0	400.00
19/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4757	5	5	5	0.00
19/09/2023	2030 On 02-May-24			Bond Future	10.68	90.7138	90.8297	90.7138	0.00
19/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1067	1	1	1	0.00
19/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1078	1	1	1	0.00
19/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1055	1	1	1	0.00
19/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	905	1	1	1	1,000.00
19/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1516	1	2	1	1,000.00
19/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5688	6	6	6	0.00
19/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7004	7	7	7	0.00
19/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2750	3	3	3	1,080.00
19/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3454	3	3	3	500.00
19/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9349	9	9	9	0.00
19/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2328	2	2	2	500.00
19/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1758	2	2	2	0.00

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19/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	325	0	0	0	500.00
19/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2564	3	3	3	0.00
19/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	665	1	1	1	1,080.00
19/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2207	2	2	2	0.00
19/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	935	1	1	1	1,000.00
19/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3578	4	4	4	0.00
19/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5004	5	5	5	0.00
19/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4538	5	5	5	0.00
19/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4479	5	4	5	0.00
19/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4508	5	5	5	0.00
19/09/2023	2030 On 01-August-24			Bond Future	10.79	88.6976	88.8162	88.6976	0.00
19/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2036	2	2	2	0.00
19/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2053	2	2	2	0.00
19/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2019	2	2	2	0.00
19/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3603	4	4	4	0.00
19/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3560	4	4	4	0.00
19/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3582	4	4	4	0.00
19/09/2023	2030 On 07-November-24			Bond Future	10.91	90.7546	90.8764	90.7546	0.00
19/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2769	3	3	3	0.00
19/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2788	3	3	3	0.00
19/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2750	3	3	3	0.00
19/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3378	3	3	3	0.00
19/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3343	3	3	3	0.00
19/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3360	3	3	3	0.00
19/09/2023	2032 On 02-November-23			Bond Future	11.42	83.8841	84.0099	83.8841	171,435.00
19/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	760	1	1	1	0.00
19/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	739	1	1	1	0.00
19/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	781	1	1	1	0.00
19/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	195	0	0	0	10,000.00
19/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2733	3	3	3	0.00
19/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	42	0	0	0	500.00
19/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1726	2	2	2	0.00
19/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	363	0	0	0	0.00
19/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	9	0	0	0	7,750.00

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19/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2312	2	2	2	0.00
19/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	868	1	1	1	0.00
19/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	95	0	0	0	500.00
19/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1430	1	1	1	0.00
19/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	498	0	0	0	500.00
19/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4094	4	4	4	0.00
19/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	45	0	0	0	500.00
19/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2065	2	2	2	0.00
19/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	257	0	0	0	500.00
19/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4069	4	4	4	0.00
19/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1050	1	1	1	500.00
19/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1525	2	2	2	500.00
19/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3521	4	4	4	0.00
19/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	635	1	1	1	500.00
19/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2365	2	2	2	500.00
19/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4116	4	4	4	0.00
19/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	880	1	1	1	15,500.00
19/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5245	5	5	5	0.00
19/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	509	1	1	1	0.00
19/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2929	3	3	3	0.00
19/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1628	2	2	2	0.00
19/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1682	2	2	2	0.00
19/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1655	2	2	2	0.00
19/09/2023	2032 On 01-February-24			Bond Future	11.52	85.7465	85.8751	85.7465	0.00
19/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	307	0	0	0	1,200.00
19/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	932	1	1	1	1,200.00
19/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5683	6	6	6	0.00
19/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3211	3	3	3	0.00
19/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3183	3	3	3	0.00
19/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3239	3	3	3	0.00
19/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	725	1	1	1	500.00
19/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1446	1	1	1	500.00
19/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6063	6	6	6	0.00
19/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	959	1	1	1	200.00
19/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2960	3	3	3	0.00

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19/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5276	5	5	5	0.00
19/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	943	1	1	1	200.00
19/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1930	2	2	2	200.00
19/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4476	5	4	5	0.00
19/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	752	1	1	1	500.00
19/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3475	4	3	4	0.00
19/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5172	5	5	5	0.00
19/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1759	2	2	2	0.00
19/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1792	2	2	2	0.00
19/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1776	2	2	2	0.00
19/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	838	1	1	1	1,200.00
19/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4547	5	5	5	0.00
19/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7669	8	8	8	0.00
19/09/2023	2032 On 02-May-24			Bond Future	11.64	83.4792	83.6109	83.4792	0.00
19/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1068	1	1	1	0.00
19/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1056	1	1	1	0.00
19/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1081	1	1	1	0.00
19/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1494	1	1	1	1,000.00
19/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6692	7	7	7	0.00
19/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	874	1	1	1	1,000.00
19/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8167	8	8	8	0.00
19/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1118	1	1	1	500.00
19/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1877	2	2	2	500.00
19/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7604	8	8	8	0.00
19/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2391	2	2	2	1,550.00
19/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1195	1	1	1	1,550.00
19/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5795	6	6	6	0.00
19/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1049	1	1	1	500.00
19/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4391	4	4	4	0.00
19/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	931	1	1	1	1,550.00
19/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3703	4	4	4	0.00
19/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6008	6	6	6	0.00
19/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5090	5	5	5	0.00
19/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1276	1	1	1	1,000.00
19/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6885	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
19/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6115	6	6	6	0.00
19/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6188	6	6	6	0.00
19/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6151	6	6	6	0.00
19/09/2023	2032 On 01-August-24			Bond Future	11.76	85.3093	85.4441	85.3093	0.00
19/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2063	2	2	2	0.00
19/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2046	2	2	2	0.00
19/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2080	2	2	2	0.00
19/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4829	5	5	5	0.00
19/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4886	5	5	5	0.00
19/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4858	5	5	5	0.00
19/09/2023	2032 On 07-November-24			Bond Future	11.92	83.1221	83.2603	83.1221	0.00
19/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2721	3	3	3	0.00
19/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2702	3	3	3	0.00
19/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2740	3	3	3	0.00
19/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4596	5	5	5	0.00
19/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4646	5	5	5	0.00
19/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4621	5	5	5	0.00
19/09/2023	2033 On 02-November-23			Bond Future	117.24	117.0468	117.2373	117.0468	2,258.00
19/09/2023	2033 On 01-February-24			Bond Future	119.87	119.6740	119.8686	119.6740	5,737.00
19/09/2023	2033 On 02-May-24			Bond Future	121.08	120.8845	121.0837	120.8845	0.00
19/09/2023	2033 On 01-August-24			Bond Future	123.77	123.5643	123.7683	123.5643	0.00
19/09/2023	2033 On 07-November-24			Bond Future	125.18	124.9664	125.1751	124.9664	0.00
19/09/2023	2037 On 02-November-23			Bond Future	12.49	76.7196	76.7530	76.7196	71,295.00
19/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	122	0	0	0	0.00
19/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	127	0	0	0	0.00
19/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	117	0	0	0	0.00
19/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	531	1	1	1	731.00
19/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6839	7	7	7	0.00
19/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1588	2	2	2	731.00
19/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3000	3	3	3	0.00
19/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	97	0	0	0	731.00
19/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1420	1	1	1	0.00
19/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5191	5	5	5	0.00
19/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5087	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
19/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5139	5	5	5	0.00
19/09/2023	2037 On 01-February-24			Bond Future	12.61	74.1668	74.2009	74.1668	76,958.00
19/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1985	2	2	2	0.00
19/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2009	2	2	2	0.00
19/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1962	2	2	2	0.00
19/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7100	7	7	7	0.00
19/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3654	4	4	4	0.00
19/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1491	1	1	1	2,500.00
19/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2063	2	2	2	2,500.00
19/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4200	4	4	4	0.00
19/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	839	1	1	1	2,500.00
19/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3510	4	4	4	0.00
19/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3452	3	3	3	0.00
19/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3480	4	3	4	0.00
19/09/2023	2037 On 02-May-24			Bond Future	12.74	75.8048	75.8398	75.8048	0.00
19/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	947	1	1	1	0.00
19/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	958	1	1	1	0.00
19/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	937	1	1	1	0.00
19/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7923	8	8	8	0.00
19/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7831	8	8	8	0.00
19/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7877	8	8	8	0.00
19/09/2023	2037 On 01-August-24			Bond Future	12.89	73.2108	73.2468	73.2108	0.00
19/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2251	2	2	2	0.00
19/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2269	2	2	2	0.00
19/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2232	2	2	2	0.00
19/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6285	6	6	6	0.00
19/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6216	6	6	6	0.00
19/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6250	6	6	6	0.00
19/09/2023	2037 On 07-November-24			Bond Future	13.05	74.9070	74.9442	74.9070	0.00
19/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3292	3	3	3	0.00
19/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3315	3	3	3	0.00
19/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3270	3	3	3	0.00
19/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5620	6	6	6	0.00
19/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5564	6	6	6	0.00
19/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5591	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	2038 On 02-November-23			Bond Future	126.59	126.3200	126.5919	126.3200	4,695.00
19/09/2023	2038 On 01-February-24			Bond Future	127.41	127.1367	127.4144	127.1367	0.00
19/09/2023	2038 On 02-May-24			Bond Future	130.26	129.9760	130.2601	129.9760	0.00
19/09/2023	2038 On 01-August-24			Bond Future	131.08	130.7869	131.0771	130.7869	0.00
19/09/2023	2038 On 07-November-24			Bond Future	134.15	133.8569	134.1545	133.8569	0.00
19/09/2023	2040 On 02-November-23			Bond Future	12.68	77.1768	77.2951	77.1768	47,814.00
19/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	69	0	0	0	0.00
19/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	67	0	0	0	0.00
19/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	72	0	0	0	0.00
19/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	407	0	0	0	875.00
19/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2504	2	3	2	0.00
19/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	49	0	0	0	875.00
19/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	151	0	0	0	128.00
19/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1354	1	1	1	128.00
19/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5201	5	5	5	0.00
19/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	268	0	0	0	128.00
19/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1807	2	2	2	0.00
19/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5207	5	5	5	0.00
19/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3686	4	4	4	0.00
19/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6945	7	7	7	0.00
19/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	967	1	1	1	875.00
19/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6348	6	6	6	0.00
19/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6466	7	6	7	0.00
19/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6407	7	6	7	0.00
19/09/2023	2040 On 01-February-24			Bond Future	12.81	74.3837	74.5046	74.3837	94,218.00
19/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1689	2	2	2	0.00
19/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1667	2	2	2	0.00
19/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1711	2	2	2	0.00
19/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4220	4	4	4	0.00
19/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4289	4	4	4	0.00
19/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4254	4	4	4	0.00
19/09/2023	2040 On 02-May-24			Bond Future	12.94	76.0264	76.1502	76.0264	0.00
19/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	978	1	1	1	0.00
19/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	967	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
19/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	989	1	1	1	0.00
19/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8472	9	8	9	0.00
19/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8572	9	9	9	0.00
19/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8522	9	9	9	0.00
19/09/2023	2040 On 01-August-24			Bond Future	13.08	73.1868	73.3135	73.1868	0.00
19/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2409	2	2	2	0.00
19/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2389	2	2	2	0.00
19/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2429	2	2	2	0.00
19/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6430	7	6	7	0.00
19/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6502	7	7	7	0.00
19/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6466	7	6	7	0.00
19/09/2023	2040 On 07-November-24			Bond Future	13.24	74.8820	75.0120	74.8820	0.00
19/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3584	4	4	4	0.00
19/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3560	4	4	4	0.00
19/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3608	4	4	4	0.00
19/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5594	6	6	6	0.00
19/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5652	6	6	6	0.00
19/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5623	6	6	6	0.00
19/09/2023	2044 On 02-November-23			Bond Future	12.77	73.2885	73.4061	73.2885	52,373.00
19/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	43	0	0	0	0.00
19/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	45	0	0	0	0.00
19/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	42	0	0	0	0.00
19/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2314	2	2	2	0.00
19/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	232	0	0	0	5,860.00
19/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1539	1	2	1	0.00
19/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1655	2	2	2	5,860.00
19/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1093	1	1	1	6,375.00
19/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4628	5	5	5	0.00
19/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7217	7	7	7	0.00
19/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7093	7	7	7	0.00
19/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7155	7	7	7	0.00
19/09/2023	2044 On 01-February-24			Bond Future	12.89	70.5342	70.6545	70.5342	31,894.00
19/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1367	1	1	1	0.00
19/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1386	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
19/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1348	1	1	1	0.00
19/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4802	5	5	5	0.00
19/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4725	5	5	5	0.00
19/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4763	5	5	5	0.00
19/09/2023	2044 On 02-May-24			Bond Future	13.02	72.0920	72.2150	72.0920	0.00
19/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	945	1	1	1	0.00
19/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	956	1	1	1	0.00
19/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	934	1	1	1	0.00
19/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8792	9	9	9	0.00
19/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8689	9	9	9	0.00
19/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8740	9	9	9	0.00
19/09/2023	2044 On 01-August-24			Bond Future	13.16	69.2912	69.4172	69.2912	0.00
19/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2164	2	2	2	0.00
19/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2183	2	2	2	0.00
19/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2145	2	2	2	0.00
19/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6940	7	7	7	0.00
19/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6863	7	7	7	0.00
19/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6902	7	7	7	0.00
19/09/2023	2044 On 07-November-24			Bond Future	13.32	70.8959	71.0251	70.8959	0.00
19/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3605	4	4	4	0.00
19/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3629	4	4	4	0.00
19/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3581	4	4	4	0.00
19/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5736	6	6	6	0.00
19/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5678	6	6	6	0.00
19/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5707	6	6	6	0.00
19/09/2023	2046 On 02-November-23			Bond Future	109.20	108.4421	109.1951	108.4421	16,148.00
19/09/2023	2046 On 01-February-24			Bond Future	111.65	110.8762	111.6460	110.8762	0.00
19/09/2023	2046 On 02-May-24			Bond Future	111.99	111.2032	111.9902	111.2032	0.00
19/09/2023	2046 On 01-August-24			Bond Future	114.47	113.6679	114.4726	113.6679	0.00
19/09/2023	2046 On 07-November-24			Bond Future	114.96	114.1341	114.9576	114.1341	0.00
19/09/2023	2050 On 02-November-23			Bond Future	110.09	109.8167	110.0917	109.8167	14,081.00
19/09/2023	2050 On 01-February-24			Bond Future	110.31	110.0323	110.3132	110.0323	0.00
19/09/2023	2050 On 02-May-24			Bond Future	112.78	112.4896	112.7771	112.4896	0.00
19/09/2023	2050 On 01-August-24			Bond Future	112.97	112.6758	112.9694	112.6758	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
19/09/2023	2050 On 07-November-24			Bond Future	115.62	115.3204	115.6213	115.3204	0.00
19/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	AL37 On 02-November-23			Index Future	904.95	904.3260	904.9520	904.3260	0.00
19/09/2023	AL37 On 01-February-24			Index Future	925.04	924.4030	925.0420	924.4030	0.00
19/09/2023	AL37 On 02-May-24			Index Future	945.50	944.8410	945.4960	944.8410	0.00
19/09/2023	AL37 On 01-August-24			Index Future	966.26	965.5870	966.2600	965.5870	0.00
19/09/2023	AL37 On 07-November-24			Index Future	988.76	988.0670	988.7590	988.0670	0.00
19/09/2023	AL7T On 02-November-23			Index Future	1019.09	1017.8680	1019.0900	1017.8680	0.00
19/09/2023	AL7T On 01-February-24			Index Future	1041.71	1040.4650	1041.7140	1040.4650	0.00
19/09/2023	AL7T On 02-May-24			Index Future	1064.75	1063.4690	1064.7480	1063.4690	0.00
19/09/2023	AL7T On 01-August-24			Index Future	1088.13	1086.8200	1088.1300	1086.8200	0.00
19/09/2023	AL7T On 07-November-24			Index Future	1113.47	1112.1220	1113.4670	1112.1220	0.00
19/09/2023	ALBI On 02-November-23			Index Future	891.41	890.4510	891.4070	890.4510	107.00
19/09/2023	ALBI On 01-February-24			Index Future	911.20	910.2200	911.1960	910.2200	0.00
19/09/2023	ALBI On 02-May-24			Index Future	931.34	930.3440	931.3440	930.3440	0.00
19/09/2023	ALBI On 01-August-24			Index Future	951.80	950.7720	951.7970	950.7720	0.00
19/09/2023	ALBI On 07-November-24			Index Future	973.96	972.9070	973.9590	972.9070	0.00
19/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/09/2023	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
19/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	CS33 On 15-September-33			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
19/09/2023	ES33 On 02-November-23			Bond Future	12.98	71.0483	71.0777	71.0483	0.00
19/09/2023	ES33 On 01-February-24			Bond Future	13.14	72.6430	72.6731	72.6430	0.00
19/09/2023	ES33 On 02-May-24			Bond Future	13.31	70.4661	70.4970	70.4661	0.00
19/09/2023	ES33 On 01-August-24			Bond Future	13.48	72.0266	72.0584	72.0266	0.00
19/09/2023	ES33 On 07-November-24			Bond Future	13.70	69.9115	69.9444	69.9115	0.00
19/09/2023	ES42 On 02-November-23			Bond Future	13.47	66.6808	66.7385	66.6808	0.00
19/09/2023	ES42 On 01-February-24			Bond Future	13.61	68.1776	68.2365	68.1776	0.00
19/09/2023	ES42 On 02-May-24			Bond Future	13.77	65.4374	65.4979	65.4374	0.00
19/09/2023	ES42 On 01-August-24			Bond Future	13.93	66.8851	66.9471	66.8851	0.00
19/09/2023	ES42 On 07-November-24			Bond Future	14.13	64.1833	64.2470	64.1833	0.00
19/09/2023	GOVI On 02-November-23			GOVI	878.72	877.7480	878.7220	877.7480	819.00
19/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	70780	8	7	8	0.00
19/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	70880	8	7	8	0.00
19/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	70980	8	7	8	0.00
19/09/2023	GOVI On 01-February-24			GOVI	898.23	897.2350	898.2290	897.2350	0.00
19/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	182290	17	18	17	0.00
19/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	182490	17	18	17	0.00
19/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	182390	17	18	17	0.00
19/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 02-May-24			GOVI	918.09	917.0720	918.0910	917.0720	0.00
19/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	328890	34	33	34	0.00
19/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	328790	34	33	34	0.00
19/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	328990	34	33	34	0.00
19/09/2023	GOVI On 01-August-24			GOVI	938.25	937.2080	938.2520	937.2080	0.00
19/09/2023	GOVI On 01-August-24	943.38	Call	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
19/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	51180	6	5	6	0.00
19/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	51380	6	5	6	0.00
19/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	51280	6	5	6	0.00
19/09/2023	GOVI On 07-November-24			GOVI	960.10	959.0270	960.0990	959.0270	0.00
19/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	113190	10	11	10	0.00
19/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	113090	10	11	10	0.00
19/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	112990	10	11	10	0.00
19/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2023	IGOV On 02-November-23			Index Future	329.54	328.8370	329.5400	328.8370	475.00
19/09/2023	IGOV On 01-February-24			Index Future	336.94	336.2180	336.9360	336.2180	0.00
19/09/2023	IGOV On 02-May-24			Index Future	344.47	343.7300	344.4650	343.7300	0.00
19/09/2023	IGOV On 01-August-24			Index Future	352.11	351.3540	352.1070	351.3540	0.00
19/09/2023	IGOV On 07-November-24			Index Future	360.39	359.6150	360.3860	359.6150	0.00
19/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	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
19/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.37	91.6800	91.6300	91.6800	0.00
19/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.39	91.6200	91.6100	91.6200	0.00
19/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.33	91.6100	91.6700	91.6100	0.00
19/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.43	91.5900	91.5700	91.5900	0.00
19/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.42	91.5700	91.5800	91.5700	0.00
19/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.44	91.5700	91.5600	91.5700	0.00
19/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.40	91.5800	91.6000	91.5800	0.00
19/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.23	91.7850	91.7700	91.7850	0.00
19/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.11	91.8900	91.8900	91.8900	0.00
19/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.95	92.0550	92.0500	92.0550	0.00
19/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.89	92.0950	92.1100	92.0950	0.00
19/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.86	92.1450	92.1400	92.1450	0.00
19/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.86	7.8600	92.1400	7.8600	0.00
19/09/2023	R035 On 02-November-23			Bond Future	12.14	81.7537	81.8140	81.7537	181,086.00
19/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	575	1	1	1	6,500.00
19/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	254	0	0	0	0.00
19/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	246	0	0	0	0.00
19/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	262	0	0	0	0.00
19/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	85	0	0	0	400.00
19/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3973	4	4	4	0.00
19/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	10	0	0	0	400.00
19/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1791	2	2	2	731.00
19/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	637	1	1	1	731.00
19/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7123	7	7	7	0.00
19/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	88	0	0	0	731.00
19/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1293	1	1	1	0.00
19/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2771	3	3	3	0.00
19/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5657	6	6	6	0.00
19/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	421	0	0	0	400.00
19/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8502	9	9	9	0.00
19/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4090	4	4	4	0.00
19/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4185	4	4	4	0.00
19/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4137	4	4	4	0.00
19/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2925	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
19/09/2023	R035 On 01-February-24			Bond Future	12.27	83.5688	83.6304	83.5688	0.00
19/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	555	1	1	1	400.00
19/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6648	7	7	7	0.00
19/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	232	0	0	0	400.00
19/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2459	2	2	2	0.00
19/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2433	2	2	2	0.00
19/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2486	2	2	2	0.00
19/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2840	3	3	3	0.00
19/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2890	3	3	3	0.00
19/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2865	3	3	3	0.00
19/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6720	7	7	7	0.00
19/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9288	9	9	9	0.00
19/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	900	1	1	1	400.00
19/09/2023	R035 On 02-May-24			Bond Future	12.39	80.9031	80.9661	80.9031	0.00
19/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1043	1	1	1	0.00
19/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1031	1	1	1	0.00
19/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1054	1	1	1	0.00
19/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7289	7	7	7	0.00
19/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7377	7	7	7	0.00
19/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7333	7	7	7	0.00
19/09/2023	R035 On 01-August-24			Bond Future	12.53	82.6769	82.7416	82.6769	0.00
19/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2294	2	2	2	0.00
19/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2275	2	2	2	0.00
19/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2257	2	2	2	0.00
19/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5982	6	6	6	0.00
19/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5949	6	6	6	0.00
19/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5916	6	6	6	0.00
19/09/2023	R035 On 07-November-24			Bond Future	12.69	80.0794	80.1460	80.0794	0.00
19/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3063	3	3	3	0.00
19/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3042	3	3	3	0.00
19/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3083	3	3	3	0.00
19/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5541	6	6	6	0.00
19/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5599	6	6	6	0.00
19/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5570	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R053 On 02-November-23			Bond Future	12.61	93.4431	93.5983	93.4431	5,189.00
19/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3043	3	3	3	0.00
19/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2999	3	3	3	0.00
19/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3087	3	3	3	0.00
19/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1517	2	2	2	0.00
19/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1568	2	2	2	0.00
19/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1543	2	2	2	0.00
19/09/2023	R053 On 01-February-24			Bond Future	12.72	95.5177	95.6763	95.5177	0.00
19/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4664	5	5	5	0.00
19/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4705	5	5	5	0.00
19/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4623	5	5	5	0.00
19/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3243	3	3	3	0.00
19/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3188	3	3	3	0.00
19/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3216	3	3	3	0.00
19/09/2023	R053 On 02-May-24			Bond Future	12.84	91.7635	91.9258	91.7635	0.00
19/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5669	6	6	6	0.00
19/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5630	6	6	6	0.00
19/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5709	6	6	6	0.00
19/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4359	4	4	4	0.00
19/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4415	4	4	4	0.00
19/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4387	4	4	4	0.00
19/09/2023	R053 On 01-August-24			Bond Future	12.97	93.7745	93.9407	93.7745	0.00
19/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6289	6	6	6	0.00
19/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6327	6	6	6	0.00
19/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6251	6	6	6	0.00
19/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5175	5	5	5	0.00
19/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5118	5	5	5	0.00
19/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5146	5	5	5	0.00
19/09/2023	R053 On 07-November-24			Bond Future	13.12	90.0773	90.2477	90.0773	0.00
19/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5059	5	5	5	0.00
19/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5091	5	5	5	0.00
19/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5026	5	5	5	0.00
19/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7281	7	7	7	0.00
19/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7207	7	7	7	0.00
19/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7244	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
19/09/2023	R186 On 02-November-23			Bond Future	9.10	107.6619	107.6914	107.6619	125,074.00
19/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1083	1	1	1	0.00
19/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1104	1	1	1	0.00
19/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1064	1	1	1	0.00
19/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	647	1	1	1	1,715.00
19/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3541	4	4	4	0.00
19/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	22	0	0	0	1,715.00
19/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	516	1	1	1	0.00
19/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	308	0	0	0	0.00
19/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	294	0	0	0	0.00
19/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	301	0	0	0	0.00
19/09/2023	R186 On 01-February-24			Bond Future	9.11	104.7421	104.7722	104.7421	0.00
19/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1608	2	2	2	0.00
19/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1626	2	2	2	0.00
19/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1591	2	2	2	0.00
19/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	607	1	1	1	0.00
19/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	592	1	1	1	0.00
19/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	599	1	1	1	0.00
19/09/2023	R186 On 02-May-24			Bond Future	9.12	107.0562	107.0872	107.0562	0.00
19/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	209	0	0	0	0.00
19/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	213	0	0	0	0.00
19/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	206	0	0	0	0.00
19/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2125	2	2	2	2,030.00
19/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3337	3	3	3	0.00
19/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	408	0	0	0	2,030.00
19/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	719	1	1	1	0.00
19/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2894	3	3	3	0.00
19/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2853	3	3	3	0.00
19/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2873	3	3	3	0.00
19/09/2023	R186 On 01-August-24			Bond Future	9.15	104.0947	104.1267	104.0947	0.00
19/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	818	1	1	1	0.00
19/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	799	1	1	1	0.00
19/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	808	1	1	1	0.00
19/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1789	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
19/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1801	2	2	2	0.00
19/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1778	2	2	2	0.00
19/09/2023	R186 On 07-November-24			Bond Future	9.20	106.5096	106.5427	106.5096	0.00
19/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1298	1	1	1	0.00
19/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1287	1	1	1	0.00
19/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1309	1	1	1	0.00
19/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1412	1	1	1	0.00
19/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1429	1	1	1	0.00
19/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1421	1	1	1	0.00
19/09/2023	R197 On 02-November-23			Bond Future	341.35	341.3727	341.3457	341.3727	0.00
19/09/2023	R202 On 02-November-23			Bond Future	253.35	253.1261	253.3453	253.1261	4,618.00
19/09/2023	R202 On 01-February-24			Bond Future	254.06	253.8322	254.0559	253.8322	460.00
19/09/2023	R202 On 02-May-24			Bond Future	259.73	259.5010	259.7306	259.5010	0.00
19/09/2023	R202 On 01-August-24			Bond Future	260.39	260.1520	260.3862	260.1520	0.00
19/09/2023	R202 On 07-November-24			Bond Future	266.50	266.2593	266.4999	266.2593	0.00
19/09/2023	R209 On 02-November-23			Bond Future	12.23	62.9564	62.9850	62.9564	25,368.00
19/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	118	0	0	0	0.00
19/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	114	0	0	0	0.00
19/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	122	0	0	0	0.00
19/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4274	4	4	4	0.00
19/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4364	4	4	4	0.00
19/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4319	4	4	4	0.00
19/09/2023	R209 On 01-February-24			Bond Future	12.33	64.3541	64.3834	64.3541	1,690.00
19/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1887	2	2	2	0.00
19/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1865	2	2	2	0.00
19/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1909	2	2	2	0.00
19/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2783	3	3	3	0.00
19/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2831	3	3	3	0.00
19/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2807	3	3	3	0.00
19/09/2023	R209 On 02-May-24			Bond Future	12.45	62.6231	62.6531	62.6231	0.00
19/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	836	1	1	1	0.00
19/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	827	1	1	1	0.00
19/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	846	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
19/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6749	7	7	7	0.00
19/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6830	7	7	7	0.00
19/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6789	7	7	7	0.00
19/09/2023	R209 On 01-August-24			Bond Future	12.57	63.9960	64.0269	63.9960	0.00
19/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1936	2	2	2	0.00
19/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1920	2	2	2	0.00
19/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1953	2	2	2	0.00
19/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5428	5	5	5	0.00
19/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5488	6	5	6	0.00
19/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5458	5	5	5	0.00
19/09/2023	R209 On 07-November-24			Bond Future	12.72	62.3243	62.3561	62.3243	0.00
19/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2768	3	3	3	0.00
19/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2786	3	3	3	0.00
19/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2749	3	3	3	0.00
19/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4970	5	5	5	0.00
19/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4918	5	5	5	0.00
19/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4944	5	5	5	0.00
19/09/2023	R210 On 02-November-23			Bond Future	226.59	226.6068	226.5932	226.6068	206.00
19/09/2023	R210 On 01-February-24			Bond Future	231.68	231.6932	231.6792	231.6932	300.00
19/09/2023	R210 On 02-May-24			Bond Future	233.60	233.6100	233.5957	233.6100	0.00
19/09/2023	R210 On 01-August-24			Bond Future	238.77	238.7883	238.7744	238.7883	0.00
19/09/2023	R210 On 07-November-24			Bond Future	241.04	241.0576	241.0431	241.0576	0.00
19/09/2023	R213 On 02-November-23			Bond Future	11.07	81.1024	81.2386	81.1024	28,960.00
19/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1251	1	1	1	0.00
19/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1276	1	1	1	0.00
19/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1226	1	1	1	0.00
19/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6642	7	7	7	0.00
19/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2151	2	2	2	731.00
19/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	841	1	1	1	731.00
19/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1409	2	1	2	0.00
19/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	53	0	0	0	731.00
19/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	599	1	1	1	0.00
19/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1066	1	1	1	0.00
19/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1030	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
19/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1048	1	1	1	0.00
19/09/2023	R213 On 01-February-24			Bond Future	11.17	82.9031	83.0422	82.9031	0.00
19/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3399	3	3	3	0.00
19/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3427	3	3	3	0.00
19/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3455	3	3	3	0.00
19/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1224	1	1	1	0.00
19/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1236	1	1	1	0.00
19/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1248	1	1	1	0.00
19/09/2023	R213 On 02-May-24			Bond Future	11.28	81.1760	81.3184	81.1760	0.00
19/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1037	1	1	1	0.00
19/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1048	1	1	1	0.00
19/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1025	1	1	1	0.00
19/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5201	5	5	5	0.00
19/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5137	5	5	5	0.00
19/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5169	5	5	5	0.00
19/09/2023	R213 On 01-August-24			Bond Future	11.39	82.9563	83.1020	82.9563	0.00
19/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2052	2	2	2	0.00
19/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2069	2	2	2	0.00
19/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2035	2	2	2	0.00
19/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4153	4	4	4	0.00
19/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4105	4	4	4	0.00
19/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4129	4	4	4	0.00
19/09/2023	R213 On 07-November-24			Bond Future	11.54	81.3206	81.4701	81.3206	0.00
19/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2728	3	3	3	0.00
19/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2709	3	3	3	0.00
19/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2747	3	3	3	0.00
19/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3926	4	4	4	0.00
19/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3966	4	4	4	0.00
19/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3946	4	4	4	0.00
19/09/2023	R214 On 02-November-23			Bond Future	12.60	58.5757	58.6280	58.5757	21,496.00
19/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	47	0	0	0	0.00
19/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	45	0	0	0	0.00
19/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	48	0	0	0	0.00
19/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5574	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5675	6	6	6	0.00
19/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5624	6	6	6	0.00
19/09/2023	R214 On 01-February-24			Bond Future	12.72	59.8763	59.9297	59.8763	0.00
19/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1213	1	1	1	0.00
19/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1196	1	1	1	0.00
19/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1229	1	1	1	0.00
19/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3810	4	4	4	0.00
19/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3874	4	4	4	0.00
19/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3842	4	4	4	0.00
19/09/2023	R214 On 02-May-24			Bond Future	12.83	57.8945	57.9492	57.8945	0.00
19/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	778	1	1	1	0.00
19/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	769	1	1	1	0.00
19/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	787	1	1	1	0.00
19/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7289	7	7	7	0.00
19/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7376	7	7	7	0.00
19/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7332	7	7	7	0.00
19/09/2023	R214 On 01-August-24			Bond Future	12.95	59.1638	59.2199	59.1638	0.00
19/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1937	2	2	2	0.00
19/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1921	2	2	2	0.00
19/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1954	2	2	2	0.00
19/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5476	6	5	6	0.00
19/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5538	6	6	6	0.00
19/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5507	6	6	6	0.00
19/09/2023	R214 On 07-November-24			Bond Future	13.10	57.2292	57.2868	57.2292	0.00
19/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2842	3	3	3	0.00
19/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2862	3	3	3	0.00
19/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2822	3	3	3	0.00
19/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5018	5	5	5	0.00
19/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4966	5	5	5	0.00
19/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4992	5	5	5	0.00
19/09/2023	R248 On 02-November-23			Bond Future	12.68	72.0533	72.2015	72.0533	232,371.00
19/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	47	0	0	0	0.00
19/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	49	0	0	0	0.00
19/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	45	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
19/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1153	1	1	1	207.00
19/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5102	5	5	5	0.00
19/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	160	0	0	0	207.00
19/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2138	2	2	2	0.00
19/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5317	5	5	5	0.00
19/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	304	0	0	0	207.00
19/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7320	7	7	7	0.00
19/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7193	7	7	7	0.00
19/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7257	7	7	7	0.00
19/09/2023	R248 On 01-February-24			Bond Future	12.80	73.6530	73.8044	73.6530	0.00
19/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1368	1	1	1	0.00
19/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1387	1	1	1	0.00
19/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1349	1	1	1	0.00
19/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	490	0	0	0	1,000.00
19/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1673	2	2	2	1,000.00
19/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4800	5	5	5	0.00
19/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1803	2	2	2	1,000.00
19/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4469	5	4	5	0.00
19/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8225	8	8	8	0.00
19/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5088	5	5	5	0.00
19/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5007	5	5	5	0.00
19/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5047	5	5	5	0.00
19/09/2023	R248 On 02-May-24			Bond Future	12.92	70.8316	70.9866	70.8316	0.00
19/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	882	1	1	1	0.00
19/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	892	1	1	1	0.00
19/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	871	1	1	1	0.00
19/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9505	10	10	10	0.00
19/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9395	10	9	10	0.00
19/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9450	10	9	10	0.00
19/09/2023	R248 On 01-August-24			Bond Future	13.04	72.3844	72.5429	72.3844	13,000.00
19/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2530	2	3	2	0.00
19/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2551	2	3	2	0.00
19/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2509	2	3	2	0.00
19/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6605	7	7	7	0.00
19/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6531	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
19/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6568	7	7	7	0.00
19/09/2023	R248 On 07-November-24			Bond Future	13.19	69.6111	69.7736	69.6111	0.00
19/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3675	4	4	4	0.00
19/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3699	4	4	4	0.00
19/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3650	4	4	4	0.00
19/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5834	6	6	6	0.00
19/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5774	6	6	6	0.00
19/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5804	6	6	6	0.00
19/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00