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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	2025 On 02-November-23			Bond Future	173.17	173.1272	173.1667	173.1272	5,538.00
17/08/2023	2025 On 01-February-24			Bond Future	175.32	175.2840	175.3241	175.2840	214.00
17/08/2023	2025 On 02-May-24			Bond Future	179.32	179.2811	179.3224	179.2811	0.00
17/08/2023	2025 On 01-August-24			Bond Future	181.61	181.5717	181.6140	181.5717	0.00
17/08/2023	2025 On 07-November-24			Bond Future	185.85	185.8092	185.8534	185.8092	0.00
17/08/2023	2029 On 02-November-23			Bond Future	125.49	125.2936	125.4888	125.2936	1,287.00
17/08/2023	2029 On 01-February-24			Bond Future	128.35	128.1478	128.3473	128.1478	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2023	2029 On 02-May-24			Bond Future	129.91	129.7084	129.9126	129.7084	0.00
17/08/2023	2029 On 01-August-24			Bond Future	132.90	132.6904	132.8994	132.6904	0.00
17/08/2023	2029 On 07-November-24			Bond Future	134.61	134.3931	134.6075	134.3931	0.00
17/08/2023	2030 On 02-November-23			Bond Future	10.42	91.3604	10.4155	91.3604	89,661.00
17/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	600	1	600	1	500.00
17/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4952	5	4952	5	0.00
17/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7449	8	7449	8	0.00
17/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2538	3	2538	3	0.00
17/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	1996	2	1996	2	500.00
17/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3446	4	3446	4	500.00
17/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	298	0	298	0	800.00
17/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	851	1	851	1	800.00
17/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4470	5	4470	5	0.00
17/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2510	3	2510	3	0.00
17/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1450	2	1450	2	500.00
17/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2481	3	2481	3	0.00
17/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	888	1	888	1	0.00
17/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	876	1	876	1	0.00
17/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	344	0	344	0	500.00
17/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	87	0	87	0	500.00
17/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2313	2	2313	2	0.00
17/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3930	4	3930	4	0.00
17/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	555	1	555	1	0.00
17/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1557	2	1557	2	0.00
17/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1144	1	1144	1	0.00
17/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	863	1	863	1	0.00
17/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	276	0	276	0	800.00
17/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2836	3	2836	3	0.00
17/08/2023	2030 On 01-February-24			Bond Future	10.48	89.4137	10.4805	89.4137	0.00
17/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6785	7	6785	7	0.00
17/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5672	6	5672	6	0.00
17/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6017	6	6017	6	0.00
17/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4459	5	4459	5	0.00

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17/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4488	5	4488	5	0.00
17/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2018	2	2018	2	500.00
17/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4342	4	4342	4	0.00
17/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1425	1	1425	1	400.00
17/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	763	1	763	1	400.00
17/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1148	1	1148	1	500.00
17/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	5986	6	5986	6	0.00
17/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4518	5	4518	5	0.00
17/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1579	2	1579	2	200.00
17/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1206	1	1206	1	1,360.00
17/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3475	4	3475	4	0.00
17/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1311	1	1311	1	500.00
17/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3289	3	3289	3	0.00
17/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3477	3	3477	3	0.00
17/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2893	3	2893	3	0.00
17/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4558	4	4558	4	0.00
17/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3587	4	3587	4	0.00
17/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	995	1	995	1	0.00
17/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	634	1	634	1	500.00
17/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	628	1	628	1	500.00
17/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	500	0	500	0	400.00
17/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3111	3	3111	3	0.00
17/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1051	1	1051	1	1,360.00
17/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2387	2	2387	2	0.00
17/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1396	1	1396	1	700.00
17/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1004	1	1004	1	0.00
17/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1013	1	1013	1	0.00
17/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	697	1	697	1	200.00
17/08/2023	2030 On 02-May-24			Bond Future	10.56	91.4314	10.5552	91.4314	0.00
17/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6257	6	6257	6	0.00
17/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1885	2	1885	2	1,000.00
17/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9847	10	9847	10	0.00
17/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	3990	4	3990	4	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
17/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1362	1	1362	1	0.00
17/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7550	8	7550	8	0.00
17/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2795	3	2795	3	500.00
17/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3250	3	3250	3	1,080.00
17/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1349	1	1349	1	0.00
17/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1141	1	1141	1	1,000.00
17/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1335	1	1335	1	0.00
17/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4326	4	4326	4	0.00
17/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4749	5	4749	5	0.00
17/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4299	4	4299	4	0.00
17/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2217	2	2217	2	0.00
17/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1803	2	1803	2	0.00
17/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2541	2	2541	2	0.00
17/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	720	1	720	1	1,080.00
17/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4272	4	4272	4	0.00
17/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	332	0	332	0	500.00
17/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3456	3	3456	3	0.00
17/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1013	1	1013	1	1,000.00
17/08/2023	2030 On 01-August-24			Bond Future	10.63	89.5066	10.6334	89.5066	0.00
17/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2435	2	2435	2	0.00
17/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2397	2	2397	2	0.00
17/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2416	2	2416	2	0.00
17/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3384	3	3384	3	0.00
17/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3404	3	3404	3	0.00
17/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3365	3	3365	3	0.00
17/08/2023	2030 On 07-November-24			Bond Future	10.75	91.5668	10.7543	91.5668	0.00
17/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3108	3	3108	3	0.00
17/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3128	3	3128	3	0.00
17/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3148	3	3148	3	0.00
17/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3128	3	3128	3	0.00
17/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3144	3	3144	3	0.00
17/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3160	3	3160	3	0.00
17/08/2023	2032 On 02-November-23			Bond Future	11.20	85.1897	11.1953	85.1897	196,118.00

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17/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	583	1	583	1	500.00
17/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3551	4	3551	4	0.00
17/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5305	5	5305	5	0.00
17/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	1996	2	1996	2	0.00
17/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2635	3	2635	3	0.00
17/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	2951	3	2951	3	0.00
17/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1836	2	1836	2	0.00
17/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1863	2	1863	2	0.00
17/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1514	2	1514	2	500.00
17/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	768	1	768	1	500.00
17/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1309	1	1309	1	0.00
17/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	340	0	340	0	7,750.00
17/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	596	1	596	1	500.00
17/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	3972	4	3972	4	0.00
17/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1889	2	1889	2	0.00
17/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1676	2	1676	2	0.00
17/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	687	1	687	1	0.00
17/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1194	1	1194	1	500.00
17/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3559	3	3559	3	0.00
17/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3596	4	3596	4	0.00
17/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2251	2	2251	2	500.00
17/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2020	2	2020	2	0.00
17/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1697	2	1697	2	0.00
17/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3133	3	3133	3	0.00
17/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1719	2	1719	2	0.00
17/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1043	1	1043	1	15,500.00
17/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1592	2	1592	2	500.00
17/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	406	0	406	0	500.00
17/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	814	1	814	1	500.00
17/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4515	4	4515	4	0.00
17/08/2023	2032 On 01-February-24			Bond Future	11.28	87.1100	11.2844	87.1100	0.00
17/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6823	7	6823	7	0.00
17/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4274	4	4274	4	0.00

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17/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1538	2	1538	2	1,200.00
17/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6406	7	6406	7	0.00
17/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7209	7	7209	7	0.00
17/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4213	4	4213	4	0.00
17/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4243	4	4243	4	0.00
17/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1575	2	1575	2	200.00
17/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2217	2	2217	2	500.00
17/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	3971	4	3971	4	0.00
17/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1249	1	1249	1	500.00
17/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	556	1	556	1	1,200.00
17/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6806	7	6806	7	0.00
17/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1828	2	1828	2	200.00
17/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3133	3	3133	3	0.00
17/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1695	2	1695	2	0.00
17/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1709	2	1709	2	0.00
17/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	785	1	785	1	500.00
17/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	4040	4	4040	4	0.00
17/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1680	2	1680	2	0.00
17/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3980	4	3980	4	0.00
17/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4582	5	4582	5	0.00
17/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	865	1	865	1	1,200.00
17/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	960	1	960	1	200.00
17/08/2023	2032 On 02-May-24			Bond Future	11.38	84.9131	11.3793	84.9131	0.00
17/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9225	9	9225	9	0.00
17/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2567	3	2567	3	500.00
17/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3172	3	3172	3	1,550.00
17/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1605	2	1605	2	500.00
17/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1540	2	1540	2	0.00
17/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1524	2	1524	2	0.00
17/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7777	8	7777	8	0.00
17/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8678	9	8678	9	0.00
17/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2090	2	2090	2	1,000.00
17/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1556	2	1556	2	0.00

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17/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1263	1	1263	1	1,000.00
17/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1706	2	1706	2	1,550.00
17/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5128	5	5128	5	0.00
17/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6096	6	6096	6	0.00
17/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5413	5	5413	5	0.00
17/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4508	4	4508	4	0.00
17/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	945	1	945	1	500.00
17/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5478	5	5478	5	0.00
17/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5445	5	5445	5	0.00
17/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5317	5	5317	5	0.00
17/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3306	3	3306	3	0.00
17/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3903	4	3903	4	0.00
17/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	812	1	812	1	1,550.00
17/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1183	1	1183	1	1,000.00
17/08/2023	2032 On 01-August-24			Bond Future	11.48	86.8453	11.4766	86.8453	0.00
17/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2603	3	2603	3	0.00
17/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2624	3	2624	3	0.00
17/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2646	3	2646	3	0.00
17/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4120	4	4120	4	0.00
17/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4145	4	4145	4	0.00
17/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4169	4	4169	4	0.00
17/08/2023	2032 On 07-November-24			Bond Future	11.62	84.6787	11.6203	84.6787	0.00
17/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3531	4	3531	4	0.00
17/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3485	4	3485	4	0.00
17/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3508	4	3508	4	0.00
17/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4140	4	4140	4	0.00
17/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4119	4	4119	4	0.00
17/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4099	4	4099	4	0.00
17/08/2023	2033 On 02-November-23			Bond Future	119.22	119.6278	119.2179	119.6278	2,258.00
17/08/2023	2033 On 01-February-24			Bond Future	121.93	122.3530	121.9335	122.3530	6,141.00
17/08/2023	2033 On 02-May-24			Bond Future	123.26	123.6865	123.2575	123.6865	0.00
17/08/2023	2033 On 01-August-24			Bond Future	126.09	126.5300	126.0914	126.5300	0.00
17/08/2023	2033 On 07-November-24			Bond Future	127.54	127.9910	127.5426	127.9910	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
17/08/2023	2037 On 02-November-23			Bond Future	12.26	78.2397	12.2640	78.2397	63,941.00
17/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	632	1	632	1	0.00
17/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	646	1	646	1	0.00
17/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1496	2	1496	2	731.00
17/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	660	1	660	1	0.00
17/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	2899	3	2899	3	731.00
17/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8163	8	8163	8	0.00
17/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	256	0	256	0	731.00
17/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1565	1	1565	1	0.00
17/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4541	4	4541	4	0.00
17/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4498	4	4498	4	0.00
17/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2799	3	2799	3	0.00
17/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4455	4	4455	4	0.00
17/08/2023	2037 On 01-February-24			Bond Future	12.37	75.7469	12.3734	75.7469	76,958.00
17/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8384	9	8384	9	0.00
17/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2369	3	2369	3	2,500.00
17/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	2940	3	2940	3	0.00
17/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	2967	3	2967	3	0.00
17/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	2995	3	2995	3	0.00
17/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	4828	5	4828	5	0.00
17/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2019	2	2019	2	2,500.00
17/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	905	1	905	1	2,500.00
17/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3861	4	3861	4	0.00
17/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3220	3	3220	3	0.00
17/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3245	3	3245	3	0.00
17/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3270	3	3270	3	0.00
17/08/2023	2037 On 02-May-24			Bond Future	12.49	77.4559	12.4895	77.4559	0.00
17/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1452	2	1452	2	0.00
17/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1467	2	1467	2	0.00
17/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1483	2	1483	2	0.00
17/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7117	7	7117	7	0.00
17/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7158	7	7158	7	0.00
17/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7076	7	7076	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
17/08/2023	2037 On 01-August-24			Bond Future	12.61	74.9624	12.6109	74.9624	0.00
17/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3105	3	3105	3	0.00
17/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3082	3	3082	3	0.00
17/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3059	3	3059	3	0.00
17/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5740	6	5740	6	0.00
17/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5710	6	5710	6	0.00
17/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5680	5	5680	5	0.00
17/08/2023	2037 On 07-November-24			Bond Future	12.76	76.6853	12.7633	76.6853	0.00
17/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4115	4	4115	4	0.00
17/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4141	4	4141	4	0.00
17/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4166	4	4166	4	0.00
17/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	5025	5	5025	5	0.00
17/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	5050	5	5050	5	0.00
17/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	5074	5	5074	5	0.00
17/08/2023	2038 On 02-November-23			Bond Future	129.45	130.0637	129.4527	130.0637	4,669.00
17/08/2023	2038 On 01-February-24			Bond Future	130.39	131.0162	130.3910	131.0162	0.00
17/08/2023	2038 On 02-May-24			Bond Future	133.36	134.0035	133.3645	134.0035	0.00
17/08/2023	2038 On 01-August-24			Bond Future	134.37	135.0242	134.3702	135.0242	0.00
17/08/2023	2038 On 07-November-24			Bond Future	137.50	138.1733	137.5049	138.1733	0.00
17/08/2023	2040 On 02-November-23			Bond Future	12.53	78.5740	12.5321	78.5740	38,373.00
17/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3709	4	3709	4	0.00
17/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	420	1	420	1	0.00
17/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	658	1	658	1	128.00
17/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1176	1	1176	1	875.00
17/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	410	0	410	0	0.00
17/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2466	3	2466	3	128.00
17/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	328	0	328	0	875.00
17/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	400	0	400	0	0.00
17/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6333	7	6333	7	0.00
17/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	574	1	574	1	128.00
17/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5868	6	5868	6	0.00
17/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3629	3	3629	3	0.00
17/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5972	6	5972	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
17/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6397	6	6397	6	0.00
17/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2092	2	2092	2	0.00
17/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4887	5	4887	5	0.00
17/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1345	1	1345	1	875.00
17/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5920	6	5920	6	0.00
17/08/2023	2040 On 01-February-24			Bond Future	12.65	75.8383	12.6457	75.8383	91,898.00
17/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2503	3	2503	3	0.00
17/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2452	3	2452	3	0.00
17/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2477	3	2477	3	0.00
17/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4172	4	4172	4	0.00
17/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4202	4	4202	4	0.00
17/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4141	4	4141	4	0.00
17/08/2023	2040 On 02-May-24			Bond Future	12.77	77.5494	12.7653	77.5494	0.00
17/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1423	2	1423	2	0.00
17/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1391	2	1391	2	0.00
17/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1407	2	1407	2	0.00
17/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7979	8	7979	8	0.00
17/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	8070	8	8070	8	0.00
17/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	8024	8	8024	8	0.00
17/08/2023	2040 On 01-August-24			Bond Future	12.89	74.8076	12.8904	74.8076	0.00
17/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3060	3	3060	3	0.00
17/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3084	3	3084	3	0.00
17/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3107	3	3107	3	0.00
17/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	6098	6	6098	6	0.00
17/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	6130	6	6130	6	0.00
17/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	6163	6	6163	6	0.00
17/08/2023	2040 On 07-November-24			Bond Future	13.05	76.5262	13.0451	76.5262	0.00
17/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4353	5	4353	5	0.00
17/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4300	5	4300	5	0.00
17/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4326	5	4326	5	0.00
17/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5345	5	5345	5	0.00
17/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5371	5	5371	5	0.00
17/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5319	5	5319	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
17/08/2023	2044 On 02-November-23			Bond Future	12.59	74.7731	12.5888	74.7731	52,345.00
17/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	334	0	334	0	0.00
17/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	343	0	343	0	0.00
17/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2798	3	2798	3	0.00
17/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	907	1	907	1	5,860.00
17/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3647	4	3647	4	0.00
17/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	351	0	351	0	0.00
17/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6399	6	6399	6	0.00
17/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1425	1	1425	1	6,375.00
17/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	4303	4	4303	4	0.00
17/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1913	2	1913	2	5,860.00
17/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6454	6	6454	6	0.00
17/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6509	6	6509	6	0.00
17/08/2023	2044 On 01-February-24			Bond Future	12.70	72.0770	12.6984	72.0770	31,817.00
17/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2146	2	2146	2	0.00
17/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2170	2	2170	2	0.00
17/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2195	2	2195	2	0.00
17/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4485	4	4485	4	0.00
17/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4519	4	4519	4	0.00
17/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4553	4	4553	4	0.00
17/08/2023	2044 On 02-May-24			Bond Future	12.81	73.7032	12.8134	73.7032	0.00
17/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1432	2	1432	2	0.00
17/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1448	2	1448	2	0.00
17/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1464	2	1464	2	0.00
17/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8092	8	8092	8	0.00
17/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8138	8	8138	8	0.00
17/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8185	8	8185	8	0.00
17/08/2023	2044 On 01-August-24			Bond Future	12.93	70.9990	12.9334	70.9990	0.00
17/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2987	3	2987	3	0.00
17/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2941	3	2941	3	0.00
17/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2964	3	2964	3	0.00
17/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6511	6	6511	6	0.00
17/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6546	6	6546	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
17/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6477	6	6477	6	0.00
17/08/2023	2044 On 07-November-24			Bond Future	13.08	72.6299	13.0811	72.6299	0.00
17/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4459	5	4459	5	0.00
17/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4486	5	4486	5	0.00
17/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4513	5	4513	5	0.00
17/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5358	5	5358	5	0.00
17/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5384	5	5384	5	0.00
17/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5410	5	5410	5	0.00
17/08/2023	2046 On 02-November-23			Bond Future	112.47	112.8309	112.4720	112.8309	16,148.00
17/08/2023	2046 On 01-February-24			Bond Future	115.03	115.4011	115.0339	115.4011	0.00
17/08/2023	2046 On 02-May-24			Bond Future	115.52	115.8930	115.5174	115.8930	0.00
17/08/2023	2046 On 01-August-24			Bond Future	118.17	118.5569	118.1728	118.5569	0.00
17/08/2023	2046 On 07-November-24			Bond Future	118.74	119.1308	118.7381	119.1308	0.00
17/08/2023	2050 On 02-November-23			Bond Future	113.31	114.8841	113.3063	114.8841	14,087.00
17/08/2023	2050 On 01-February-24			Bond Future	113.65	115.2615	113.6474	115.2615	0.00
17/08/2023	2050 On 02-May-24			Bond Future	116.24	117.8898	116.2390	117.8898	0.00
17/08/2023	2050 On 01-August-24			Bond Future	116.61	118.3032	116.6143	118.3032	0.00
17/08/2023	2050 On 07-November-24			Bond Future	119.33	121.0619	119.3341	121.0619	0.00
17/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	AL37 On 02-November-23			Index Future	906.59	908.1060	906.5940	908.1060	0.00
17/08/2023	AL37 On 01-February-24			Index Future	927.03	928.5750	927.0280	928.5750	0.00
17/08/2023	AL37 On 02-May-24			Index Future	947.96	949.5390	947.9590	949.5390	0.00
17/08/2023	AL37 On 01-August-24			Index Future	969.55	971.1650	969.5500	971.1650	0.00
17/08/2023	AL37 On 07-November-24			Index Future	991.99	993.6380	991.9910	993.6380	0.00
17/08/2023	AL7T On 02-November-23			Index Future	1031.65	1034.3530	1031.6540	1034.3530	0.00
17/08/2023	AL7T On 01-February-24			Index Future	1054.91	1057.6670	1054.9060	1057.6670	0.00
17/08/2023	AL7T On 02-May-24			Index Future	1078.72	1081.5460	1078.7240	1081.5460	0.00
17/08/2023	AL7T On 01-August-24			Index Future	1103.29	1106.1780	1103.2940	1106.1780	0.00
17/08/2023	AL7T On 07-November-24			Index Future	1128.83	1131.7750	1128.8300	1131.7750	0.00
17/08/2023	ALBI On 02-November-23			Index Future	900.18	903.1330	900.1830	903.1330	107.00
17/08/2023	ALBI On 01-February-24			Index Future	920.47	923.4890	920.4720	923.4890	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
17/08/2023	ALBI On 02-May-24			Index Future	941.26	944.3390	941.2550	944.3390	0.00
17/08/2023	ALBI On 01-August-24			Index Future	962.69	965.8470	962.6940	965.8470	0.00
17/08/2023	ALBI On 07-November-24			Index Future	984.98	988.1960	984.9750	988.1960	0.00
17/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2023	ES33 On 02-November-23			Bond Future	12.76	72.3095	12.7617	72.3095	0.00
17/08/2023	ES33 On 01-February-24			Bond Future	12.91	73.9568	12.9059	73.9568	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
17/08/2023	ES33 On 02-May-24			Bond Future	13.05	71.8429	13.0543	71.8429	0.00
17/08/2023	ES33 On 01-August-24			Bond Future	13.21	73.4933	13.2063	73.4933	0.00
17/08/2023	ES33 On 07-November-24			Bond Future	13.41	71.3996	13.4127	71.3996	0.00
17/08/2023	ES42 On 02-November-23			Bond Future	13.22	68.2697	13.2215	68.2697	0.00
17/08/2023	ES42 On 01-February-24			Bond Future	13.35	69.8251	13.3529	69.8251	0.00
17/08/2023	ES42 On 02-May-24			Bond Future	13.49	67.1542	13.4928	67.1542	0.00
17/08/2023	ES42 On 01-August-24			Bond Future	13.63	68.6960	13.6331	68.6960	0.00
17/08/2023	ES42 On 07-November-24			Bond Future	13.82	66.0240	13.8171	66.0240	0.00
17/08/2023	GOVI On 02-November-23			GOVI	887.33	890.2160	887.3260	890.2160	823.00
17/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	15260	4	15260	4	0.00
17/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	15160	4	15160	4	0.00
17/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	15060	4	15060	4	0.00
17/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 01-February-24			GOVI	907.33	910.2810	907.3250	910.2810	0.00
17/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	273450	30	273450	30	0.00
17/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	273350	30	273350	30	0.00
17/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	273250	30	273250	30	0.00
17/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 02-May-24			GOVI	927.81	930.8330	927.8110	930.8330	0.00
17/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	231590	20	231590	20	0.00
17/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	231690	20	231690	20	0.00
17/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	231790	20	231790	20	0.00
17/08/2023	GOVI On 01-August-24			GOVI	948.94	952.0330	948.9440	952.0330	0.00
17/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	55740	9	55740	9	0.00
17/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	55640	9	55640	9	0.00
17/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	55540	9	55540	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 07-November-24			GOVI	970.91	974.0630	970.9070	974.0630	0.00
17/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	221070	25	221070	25	0.00
17/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	221270	25	221270	25	0.00
17/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	221170	25	221170	25	0.00
17/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
17/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
17/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2023	IGOV On 02-November-23			Index Future	335.13	336.3180	335.1280	336.3180	515.00
17/08/2023	IGOV On 01-February-24			Index Future	342.76	343.9800	342.7620	343.9800	0.00
17/08/2023	IGOV On 02-May-24			Index Future	350.58	351.8240	350.5790	351.8240	0.00
17/08/2023	IGOV On 01-August-24			Index Future	358.64	359.9140	358.6410	359.9140	0.00
17/08/2023	IGOV On 07-November-24			Index Future	367.02	368.3240	367.0230	368.3240	0.00
17/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.51	91.5750	8.5050	91.5750	0.00
17/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.51	91.5150	8.5100	91.5150	0.00
17/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.55	91.5100	8.5450	91.5100	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
17/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.54	91.4800	8.5400	91.4800	0.00
17/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.54	91.4850	8.5400	91.4850	0.00
17/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.48	91.5400	8.4780	91.5400	0.00
17/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.53	91.5200	8.5300	91.5200	0.00
17/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.49	91.6600	8.4900	91.6600	0.00
17/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.7700	8.3400	91.7700	0.00
17/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.16	91.8700	8.1550	91.8700	0.00
17/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.12	91.9750	8.1200	91.9750	0.00
17/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.09	92.0250	8.0850	92.0250	0.00
17/08/2023	R035 On 02-November-23			Bond Future	11.91	83.3672	11.9092	83.3672	168,804.00
17/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	146	0	146	0	400.00
17/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1680	2	1680	2	731.00
17/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3157	3	3157	3	731.00
17/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1006	1	1006	1	0.00
17/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	537	1	537	1	400.00
17/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	970	1	970	1	0.00
17/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5425	6	5425	6	0.00
17/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8486	9	8486	9	0.00
17/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	988	1	988	1	0.00
17/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3642	3	3642	3	0.00
17/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	221	0	221	0	731.00
17/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	644	1	644	1	400.00
17/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3679	3	3679	3	0.00
17/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3605	3	3605	3	0.00
17/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1429	1	1429	1	0.00
17/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2584	2	2584	2	0.00
17/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	7409	7	7409	7	0.00
17/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4879	5	4879	5	0.00
17/08/2023	R035 On 01-February-24			Bond Future	12.02	85.2463	12.0198	85.2463	0.00
17/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3564	4	3564	4	0.00
17/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1070	1	1070	1	400.00
17/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3504	4	3504	4	0.00
17/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	7965	8	7965	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3534	4	3534	4	0.00
17/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	499	1	499	1	400.00
17/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	8269	8	8269	8	0.00
17/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5950	6	5950	6	0.00
17/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2676	3	2676	3	0.00
17/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2654	3	2654	3	0.00
17/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	933	1	933	1	400.00
17/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2633	3	2633	3	0.00
17/08/2023	R035 On 02-May-24			Bond Future	12.13	82.6566	12.1265	82.6566	0.00
17/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1657	2	1657	2	0.00
17/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1623	2	1623	2	0.00
17/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1640	2	1640	2	0.00
17/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6579	6	6579	6	0.00
17/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6617	6	6617	6	0.00
17/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6540	6	6540	6	0.00
17/08/2023	R035 On 01-August-24			Bond Future	12.23	84.5377	12.2346	84.5377	0.00
17/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3036	3	3036	3	0.00
17/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3082	3	3082	3	0.00
17/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3059	3	3059	3	0.00
17/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5282	5	5282	5	0.00
17/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5311	5	5311	5	0.00
17/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5253	5	5253	5	0.00
17/08/2023	R035 On 07-November-24			Bond Future	12.39	81.9691	12.3897	81.9691	0.00
17/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	3975	4	3975	4	0.00
17/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3924	4	3924	4	0.00
17/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3949	4	3949	4	0.00
17/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4988	5	4988	5	0.00
17/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	5013	5	5013	5	0.00
17/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4963	5	4963	5	0.00
17/08/2023	R053 On 02-November-23			Bond Future	12.43	95.4476	12.4256	95.4476	5,189.00
17/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4806	5	4806	5	0.00
17/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4713	5	4713	5	0.00
17/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4759	5	4759	5	0.00

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17/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1936	2	1936	2	0.00
17/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1959	2	1959	2	0.00
17/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1913	2	1913	2	0.00
17/08/2023	R053 On 01-February-24			Bond Future	12.53	97.5992	12.5280	97.5992	0.00
17/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6216	7	6216	7	0.00
17/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6129	6	6129	6	0.00
17/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6173	7	6173	7	0.00
17/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3315	3	3315	3	0.00
17/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3365	3	3365	3	0.00
17/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3340	3	3340	3	0.00
17/08/2023	R053 On 02-May-24			Bond Future	12.63	93.9359	12.6349	93.9359	0.00
17/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7116	7	7116	7	0.00
17/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7157	8	7157	8	0.00
17/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7199	8	7199	8	0.00
17/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4441	4	4441	4	0.00
17/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4415	4	4415	4	0.00
17/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4390	4	4390	4	0.00
17/08/2023	R053 On 01-August-24			Bond Future	12.74	96.0728	12.7428	96.0728	0.00
17/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7779	8	7779	8	0.00
17/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7739	8	7739	8	0.00
17/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7698	8	7698	8	0.00
17/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5052	5	5052	5	0.00
17/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5026	5	5026	5	0.00
17/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5000	5	5000	5	0.00
17/08/2023	R053 On 07-November-24			Bond Future	12.89	92.4114	12.8862	92.4114	0.00
17/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6455	7	6455	7	0.00
17/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6382	7	6382	7	0.00
17/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6418	7	6418	7	0.00
17/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6982	7	6982	7	0.00
17/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	7048	7	7048	7	0.00
17/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	7014	7	7014	7	0.00
17/08/2023	R186 On 02-November-23			Bond Future	9.10	107.9060	9.1040	107.9060	133,353.00
17/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1308	1	1308	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
17/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3600	4	3600	4	0.00
17/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1326	1	1326	1	0.00
17/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	925	1	925	1	1,715.00
17/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1344	1	1344	1	0.00
17/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	540	0	540	0	0.00
17/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	549	0	549	0	0.00
17/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	86	0	86	0	1,715.00
17/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	558	0	558	0	0.00
17/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	800	1	800	1	0.00
17/08/2023	R186 On 01-February-24			Bond Future	9.10	105.0273	9.0976	105.0273	0.00
17/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	1874	2	1874	2	0.00
17/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1856	2	1856	2	0.00
17/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1839	2	1839	2	0.00
17/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	810	1	810	1	0.00
17/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	826	1	826	1	0.00
17/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	818	1	818	1	0.00
17/08/2023	R186 On 02-May-24			Bond Future	9.09	107.3975	9.0885	107.3975	0.00
17/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	344	0	344	0	0.00
17/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2360	3	2360	3	2,030.00
17/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	338	0	338	0	0.00
17/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3540	4	3540	4	0.00
17/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	349	0	349	0	0.00
17/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2910	3	2910	3	0.00
17/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	875	1	875	1	0.00
17/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	532	0	532	0	2,030.00
17/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2947	3	2947	3	0.00
17/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2928	3	2928	3	0.00
17/08/2023	R186 On 01-August-24			Bond Future	9.07	104.5309	9.0685	104.5309	0.00
17/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1034	1	1034	1	0.00
17/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1013	1	1013	1	0.00
17/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1023	1	1023	1	0.00
17/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1825	2	1825	2	0.00
17/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1847	2	1847	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
17/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1836	2	1836	2	0.00
17/08/2023	R186 On 07-November-24			Bond Future	9.12	106.9377	9.1232	106.9377	0.00
17/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1490	2	1490	2	0.00
17/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1479	2	1479	2	0.00
17/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1501	2	1501	2	0.00
17/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1458	1	1458	1	0.00
17/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1466	1	1466	1	0.00
17/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1450	1	1450	1	0.00
17/08/2023	R197 On 02-November-23			Bond Future	342.06	342.3734	342.0566	342.3734	0.00
17/08/2023	R202 On 02-November-23			Bond Future	258.25	258.2591	258.2456	258.2591	4,746.00
17/08/2023	R202 On 01-February-24			Bond Future	259.18	259.1895	259.1751	259.1895	460.00
17/08/2023	R202 On 02-May-24			Bond Future	265.09	265.0997	265.0854	265.0997	0.00
17/08/2023	R202 On 01-August-24			Bond Future	266.10	266.1153	266.1004	266.1153	0.00
17/08/2023	R202 On 07-November-24			Bond Future	272.31	272.3223	272.3084	272.3223	0.00
17/08/2023	R209 On 02-November-23			Bond Future	11.97	64.4458	11.9740	64.4458	26,959.00
17/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	636	1	636	1	0.00
17/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	610	1	610	1	0.00
17/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	623	1	623	1	0.00
17/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3670	3	3670	3	0.00
17/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3707	3	3707	3	0.00
17/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3634	3	3634	3	0.00
17/08/2023	R209 On 01-February-24			Bond Future	12.07	65.8985	12.0686	65.8985	1,690.00
17/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2805	3	2805	3	0.00
17/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2830	3	2830	3	0.00
17/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2855	3	2855	3	0.00
17/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2529	2	2529	2	0.00
17/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2549	2	2549	2	0.00
17/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2569	2	2569	2	0.00
17/08/2023	R209 On 02-May-24			Bond Future	12.17	64.2321	12.1675	64.2321	0.00
17/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1368	1	1368	1	0.00
17/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1339	1	1339	1	0.00
17/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1353	1	1353	1	0.00
17/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	6049	6	6049	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
17/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6084	6	6084	6	0.00
17/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	6013	6	6013	6	0.00
17/08/2023	R209 On 01-August-24			Bond Future	12.27	65.6937	12.2680	65.6937	0.00
17/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2666	3	2666	3	0.00
17/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2687	3	2687	3	0.00
17/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2707	3	2707	3	0.00
17/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4843	5	4843	5	0.00
17/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4870	5	4870	5	0.00
17/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4896	5	4896	5	0.00
17/08/2023	R209 On 07-November-24			Bond Future	12.40	64.0501	12.4050	64.0501	0.00
17/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3624	4	3624	4	0.00
17/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3579	4	3579	4	0.00
17/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3602	4	3602	4	0.00
17/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4420	4	4420	4	0.00
17/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4442	4	4442	4	0.00
17/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4398	4	4398	4	0.00
17/08/2023	R210 On 02-November-23			Bond Future	227.16	227.3657	227.1565	227.3657	70.00
17/08/2023	R210 On 01-February-24			Bond Future	232.33	232.5451	232.3309	232.5451	300.00
17/08/2023	R210 On 02-May-24			Bond Future	234.39	234.6044	234.3854	234.6044	0.00
17/08/2023	R210 On 01-August-24			Bond Future	239.77	239.9974	239.7738	239.9974	0.00
17/08/2023	R210 On 07-November-24			Bond Future	242.05	242.2760	242.0477	242.2760	0.00
17/08/2023	R213 On 02-November-23			Bond Future	10.93	82.0818	10.9326	82.0818	33,183.00
17/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2025	2	2025	2	0.00
17/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2051	2	2051	2	0.00
17/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7310	8	7310	8	0.00
17/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	2959	3	2959	3	731.00
17/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1608	2	1608	2	731.00
17/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2077	2	2077	2	0.00
17/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1231	1	1231	1	0.00
17/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1576	1	1576	1	0.00
17/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	807	1	807	1	0.00
17/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	121	0	121	0	731.00
17/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1248	1	1248	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
17/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1265	1	1265	1	0.00
17/08/2023	R213 On 01-February-24			Bond Future	11.02	83.9319	11.0215	83.9319	0.00
17/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4187	4	4187	4	0.00
17/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4130	4	4130	4	0.00
17/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4158	4	4158	4	0.00
17/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1326	1	1326	1	0.00
17/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1338	1	1338	1	0.00
17/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1315	1	1315	1	0.00
17/08/2023	R213 On 02-May-24			Bond Future	11.11	82.2663	11.1066	82.2663	0.00
17/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1356	1	1356	1	0.00
17/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1370	1	1370	1	0.00
17/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1384	1	1384	1	0.00
17/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4780	5	4780	5	0.00
17/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4809	5	4809	5	0.00
17/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4838	5	4838	5	0.00
17/08/2023	R213 On 01-August-24			Bond Future	11.19	84.1388	11.1921	84.1388	0.00
17/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2500	3	2500	3	0.00
17/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2461	3	2461	3	0.00
17/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2480	3	2480	3	0.00
17/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3780	4	3780	4	0.00
17/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3801	4	3801	4	0.00
17/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3759	4	3759	4	0.00
17/08/2023	R213 On 07-November-24			Bond Future	11.33	82.5169	11.3325	82.5169	0.00
17/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3182	3	3182	3	0.00
17/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3202	3	3202	3	0.00
17/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3223	3	3223	3	0.00
17/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3621	3	3621	3	0.00
17/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3639	4	3639	4	0.00
17/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3658	4	3658	4	0.00
17/08/2023	R214 On 02-November-23			Bond Future	12.34	60.1248	12.3426	60.1248	22,216.00
17/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	382	0	382	0	0.00
17/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	400	0	400	0	0.00
17/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	391	0	391	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
17/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4783	5	4783	5	0.00
17/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4826	5	4826	5	0.00
17/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4739	4	4739	4	0.00
17/08/2023	R214 On 01-February-24			Bond Future	12.45	61.4801	12.4454	61.4801	0.00
17/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2021	2	2021	2	0.00
17/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2042	2	2042	2	0.00
17/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2064	2	2064	2	0.00
17/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3413	3	3413	3	0.00
17/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3439	3	3439	3	0.00
17/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3466	3	3466	3	0.00
17/08/2023	R214 On 02-May-24			Bond Future	12.54	59.5618	12.5440	59.5618	0.00
17/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1296	1	1296	1	0.00
17/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1267	1	1267	1	0.00
17/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1281	1	1281	1	0.00
17/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6549	6	6549	6	0.00
17/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6587	6	6587	6	0.00
17/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6510	6	6510	6	0.00
17/08/2023	R214 On 01-August-24			Bond Future	12.64	60.9173	12.6431	60.9173	0.00
17/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2751	3	2751	3	0.00
17/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2772	3	2772	3	0.00
17/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2793	3	2793	3	0.00
17/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4950	5	4950	5	0.00
17/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4977	5	4977	5	0.00
17/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	5004	5	5004	5	0.00
17/08/2023	R214 On 07-November-24			Bond Future	12.78	59.0130	12.7797	59.0130	0.00
17/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3733	4	3733	4	0.00
17/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3687	4	3687	4	0.00
17/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3710	4	3710	4	0.00
17/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4473	4	4473	4	0.00
17/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4496	4	4496	4	0.00
17/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4451	4	4451	4	0.00
17/08/2023	R248 On 02-November-23			Bond Future	12.47	73.8115	12.4668	73.8115	232,212.00
17/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	391	0	391	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
17/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	783	1	783	1	207.00
17/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	372	0	372	0	0.00
17/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	381	0	381	0	0.00
17/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2442	3	2442	3	207.00
17/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6561	7	6561	7	0.00
17/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6361	6	6361	6	0.00
17/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	590	1	590	1	207.00
17/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4767	4	4767	4	0.00
17/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2253	2	2253	2	0.00
17/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6473	6	6473	6	0.00
17/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6417	6	6417	6	0.00
17/08/2023	R248 On 01-February-24			Bond Future	12.57	75.4751	12.5750	75.4751	0.00
17/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2295	2	2295	2	0.00
17/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2659	3	2659	3	1,000.00
17/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6115	6	6115	6	0.00
17/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2270	2	2270	2	0.00
17/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	986	1	986	1	1,000.00
17/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2246	2	2246	2	0.00
17/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4760	5	4760	5	0.00
17/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7497	7	7497	7	0.00
17/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4230	4	4230	4	0.00
17/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4726	4	4726	4	0.00
17/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1895	2	1895	2	1,000.00
17/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4691	4	4691	4	0.00
17/08/2023	R248 On 02-May-24			Bond Future	12.68	72.7284	12.6788	72.7284	0.00
17/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1447	2	1447	2	0.00
17/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1414	2	1414	2	0.00
17/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1430	2	1430	2	0.00
17/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8664	8	8664	8	0.00
17/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8763	8	8763	8	0.00
17/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8713	8	8713	8	0.00
17/08/2023	R248 On 01-August-24			Bond Future	12.78	74.3834	12.7834	74.3834	13,000.00
17/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3466	4	3466	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
17/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3440	4	3440	4	0.00
17/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3415	4	3415	4	0.00
17/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6137	6	6137	6	0.00
17/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6104	6	6104	6	0.00
17/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6071	6	6071	6	0.00
17/08/2023	R248 On 07-November-24			Bond Future	12.93	71.6436	12.9267	71.6436	0.00
17/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4740	5	4740	5	0.00
17/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4768	5	4768	5	0.00
17/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4796	5	4796	5	0.00
17/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5478	5	5478	5	0.00
17/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5505	5	5505	5	0.00
17/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5531	5	5531	5	0.00