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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
18/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	2025 On 02-November-23			Bond Future	173.20	173.1667	173.1967	173.1667	5,538.00
18/08/2023	2025 On 01-February-24			Bond Future	175.35	175.3241	175.3477	175.3241	214.00
18/08/2023	2025 On 02-May-24			Bond Future	179.35	179.3224	179.3458	179.3224	0.00
18/08/2023	2025 On 01-August-24			Bond Future	181.60	181.6140	181.5999	181.6140	0.00
18/08/2023	2025 On 07-November-24			Bond Future	185.84	185.8534	185.8406	185.8534	0.00
18/08/2023	2029 On 02-November-23			Bond Future	125.47	125.4888	125.4708	125.4888	1,287.00
18/08/2023	2029 On 01-February-24			Bond Future	128.32	128.3473	128.3239	128.3473	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
18/08/2023	2029 On 02-May-24			Bond Future	129.89	129.9126	129.8880	129.9126	0.00
18/08/2023	2029 On 01-August-24			Bond Future	132.85	132.8994	132.8468	132.8994	0.00
18/08/2023	2029 On 07-November-24			Bond Future	134.55	134.6075	134.5545	134.6075	0.00
18/08/2023	2030 On 02-November-23			Bond Future	10.52	91.2544	10.5248	91.2544	89,644.00
18/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	418	1	418	1	500.00
18/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4525	5	4525	5	0.00
18/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7004	7	7004	7	0.00
18/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2168	3	2168	3	0.00
18/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	1655	2	1655	2	500.00
18/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3046	3	3046	3	500.00
18/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	185	0	185	0	800.00
18/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	623	1	623	1	800.00
18/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4050	4	4050	4	0.00
18/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2141	3	2141	3	0.00
18/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1151	1	1151	1	500.00
18/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2114	2	2114	2	0.00
18/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	978	1	978	1	0.00
18/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	964	1	964	1	0.00
18/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	380	0	380	0	500.00
18/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	99	0	99	0	500.00
18/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2542	2	2542	2	0.00
18/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	4273	4	4273	4	0.00
18/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	612	1	612	1	0.00
18/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1715	2	1715	2	0.00
18/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1260	1	1260	1	0.00
18/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	950	1	950	1	0.00
18/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	305	0	305	0	800.00
18/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	3111	3	3111	3	0.00
18/08/2023	2030 On 01-February-24			Bond Future	10.60	89.3052	10.5967	89.3052	0.00
18/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6342	7	6342	7	0.00
18/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5243	6	5243	6	0.00
18/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	5584	6	5584	6	0.00
18/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4055	4	4055	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
18/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4084	4	4084	4	0.00
18/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	1734	2	1734	2	500.00
18/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	3942	4	3942	4	0.00
18/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1200	1	1200	1	400.00
18/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	628	1	628	1	400.00
18/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	962	1	962	1	500.00
18/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	5553	6	5553	6	0.00
18/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4112	5	4112	5	0.00
18/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1337	2	1337	2	200.00
18/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1011	1	1011	1	1,360.00
18/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3103	3	3103	3	0.00
18/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1100	1	1100	1	500.00
18/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3549	3	3549	3	0.00
18/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3752	3	3752	3	0.00
18/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	3120	3	3120	3	0.00
18/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4894	5	4894	5	0.00
18/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3871	4	3871	4	0.00
18/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	1060	1	1060	1	0.00
18/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	672	1	672	1	500.00
18/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	665	1	665	1	500.00
18/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	528	1	528	1	400.00
18/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3357	3	3357	3	0.00
18/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1121	1	1121	1	1,360.00
18/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2573	2	2573	2	0.00
18/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1495	1	1495	1	700.00
18/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1070	1	1070	1	0.00
18/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1080	1	1080	1	0.00
18/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	739	1	739	1	200.00
18/08/2023	2030 On 02-May-24			Bond Future	10.68	91.3206	10.6780	91.3206	0.00
18/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	5828	6	5828	6	0.00
18/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1628	2	1628	2	1,000.00
18/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9407	10	9407	10	0.00
18/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	3610	4	3610	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
18/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1165	1	1165	1	0.00
18/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7126	8	7126	8	0.00
18/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2470	3	2470	3	500.00
18/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	2901	3	2901	3	1,080.00
18/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1153	1	1153	1	0.00
18/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	970	1	970	1	1,000.00
18/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1141	1	1141	1	0.00
18/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4613	4	4613	4	0.00
18/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	5059	5	5059	5	0.00
18/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4585	4	4585	4	0.00
18/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2349	2	2349	2	0.00
18/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1904	2	1904	2	0.00
18/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2697	3	2697	3	0.00
18/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	778	1	778	1	1,080.00
18/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4556	4	4556	4	0.00
18/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	374	0	374	0	500.00
18/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3680	3	3680	3	0.00
18/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1065	1	1065	1	1,000.00
18/08/2023	2030 On 01-August-24			Bond Future	10.77	89.3935	10.7686	89.3935	0.00
18/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2106	2	2106	2	0.00
18/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2071	2	2071	2	0.00
18/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2088	2	2088	2	0.00
18/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3569	3	3569	3	0.00
18/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3590	3	3590	3	0.00
18/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3548	3	3548	3	0.00
18/08/2023	2030 On 07-November-24			Bond Future	10.90	91.4515	10.8980	91.4515	0.00
18/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	2791	3	2791	3	0.00
18/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	2810	3	2810	3	0.00
18/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	2829	3	2829	3	0.00
18/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3331	3	3331	3	0.00
18/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3348	3	3348	3	0.00
18/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3365	3	3365	3	0.00
18/08/2023	2032 On 02-November-23			Bond Future	11.33	85.0707	11.3296	85.0707	198,531.00

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18/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	358	1	358	1	500.00
18/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3015	4	3015	4	0.00
18/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	4720	5	4720	5	0.00
18/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	1553	2	1553	2	0.00
18/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2144	3	2144	3	0.00
18/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	2441	3	2441	3	0.00
18/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1408	2	1408	2	0.00
18/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1432	2	1432	2	0.00
18/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1121	2	1121	2	500.00
18/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	497	1	497	1	500.00
18/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	943	1	943	1	0.00
18/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	185	0	185	0	7,750.00
18/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	368	1	368	1	500.00
18/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	3420	4	3420	4	0.00
18/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1456	2	1456	2	0.00
18/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1882	2	1882	2	0.00
18/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	774	1	774	1	0.00
18/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1342	1	1342	1	500.00
18/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3970	4	3970	4	0.00
18/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	4010	4	4010	4	0.00
18/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2524	2	2524	2	500.00
18/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2266	2	2266	2	0.00
18/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1905	2	1905	2	0.00
18/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3501	3	3501	3	0.00
18/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1930	2	1930	2	0.00
18/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1173	1	1173	1	15,500.00
18/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1788	2	1788	2	500.00
18/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	461	0	461	0	500.00
18/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	916	1	916	1	500.00
18/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4999	5	4999	5	0.00
18/08/2023	2032 On 01-February-24			Bond Future	11.43	86.9882	11.4255	86.9882	0.00
18/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6236	7	6236	7	0.00
18/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	3761	4	3761	4	0.00

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18/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1237	2	1237	2	1,200.00
18/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	5828	6	5828	6	0.00
18/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	6615	7	6615	7	0.00
18/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	3702	4	3702	4	0.00
18/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	3731	4	3731	4	0.00
18/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1270	2	1270	2	200.00
18/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	1839	2	1839	2	500.00
18/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	3471	4	3471	4	0.00
18/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	994	1	994	1	500.00
18/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	441	1	441	1	1,200.00
18/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	7347	7	7347	7	0.00
18/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1985	2	1985	2	200.00
18/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3412	3	3412	3	0.00
18/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1840	2	1840	2	0.00
18/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1855	2	1855	2	0.00
18/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	848	1	848	1	500.00
18/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	4396	4	4396	4	0.00
18/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1824	2	1824	2	0.00
18/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	4331	4	4331	4	0.00
18/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4984	5	4984	5	0.00
18/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	935	1	935	1	1,200.00
18/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	1039	1	1039	1	200.00
18/08/2023	2032 On 02-May-24			Bond Future	11.53	84.7887	11.5270	84.7887	0.00
18/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	8629	9	8629	9	0.00
18/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2133	3	2133	3	500.00
18/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	2682	3	2682	3	1,550.00
18/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1303	2	1303	2	500.00
18/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1247	2	1247	2	0.00
18/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1234	2	1234	2	0.00
18/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7131	8	7131	8	0.00
18/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8058	9	8058	9	0.00
18/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	1717	2	1717	2	1,000.00
18/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1261	2	1261	2	0.00

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18/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1029	1	1029	1	1,000.00
18/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1388	2	1388	2	1,550.00
18/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5483	5	5483	5	0.00
18/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6534	6	6534	6	0.00
18/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5790	5	5790	5	0.00
18/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4808	5	4808	5	0.00
18/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	997	1	997	1	500.00
18/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5860	5	5860	5	0.00
18/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5825	5	5825	5	0.00
18/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5686	5	5686	5	0.00
18/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3488	3	3488	3	0.00
18/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	4142	4	4142	4	0.00
18/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	888	1	888	1	1,550.00
18/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1209	1	1209	1	1,000.00
18/08/2023	2032 On 01-August-24			Bond Future	11.64	86.7182	11.6355	86.7182	0.00
18/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2231	3	2231	3	0.00
18/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2251	3	2251	3	0.00
18/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2270	3	2270	3	0.00
18/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4450	4	4450	4	0.00
18/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4477	4	4477	4	0.00
18/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4503	4	4503	4	0.00
18/08/2023	2032 On 07-November-24			Bond Future	11.79	84.5491	11.7875	84.5491	0.00
18/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3079	4	3079	4	0.00
18/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3036	3	3036	3	0.00
18/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3058	4	3058	4	0.00
18/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4412	4	4412	4	0.00
18/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4390	4	4390	4	0.00
18/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4367	4	4367	4	0.00
18/08/2023	2033 On 02-November-23			Bond Future	119.31	119.2179	119.3091	119.2179	2,258.00
18/08/2023	2033 On 01-February-24			Bond Future	122.02	121.9335	122.0220	121.9335	6,141.00
18/08/2023	2033 On 02-May-24			Bond Future	123.35	123.2575	123.3474	123.2575	0.00
18/08/2023	2033 On 01-August-24			Bond Future	126.16	126.0914	126.1574	126.0914	0.00
18/08/2023	2033 On 07-November-24			Bond Future	127.61	127.5426	127.6110	127.5426	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
18/08/2023	2037 On 02-November-23			Bond Future	12.37	77.9184	12.3663	77.9184	63,924.00
18/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	454	1	454	1	0.00
18/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	465	1	465	1	0.00
18/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1182	1	1182	1	731.00
18/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	476	1	476	1	0.00
18/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	2473	3	2473	3	731.00
18/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	7631	8	7631	8	0.00
18/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	261	0	261	0	731.00
18/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1677	2	1677	2	0.00
18/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4900	5	4900	5	0.00
18/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4854	4	4854	4	0.00
18/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	3023	3	3023	3	0.00
18/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4808	4	4808	4	0.00
18/08/2023	2037 On 01-February-24			Bond Future	12.48	75.4182	12.4804	75.4182	76,958.00
18/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	7859	8	7859	8	0.00
18/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2018	2	2018	2	2,500.00
18/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	2552	3	2552	3	0.00
18/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	2578	3	2578	3	0.00
18/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	2604	3	2604	3	0.00
18/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	4362	5	4362	5	0.00
18/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2105	2	2105	2	2,500.00
18/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	933	1	933	1	2,500.00
18/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	4063	4	4063	4	0.00
18/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3382	3	3382	3	0.00
18/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3408	3	3408	3	0.00
18/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3435	3	3435	3	0.00
18/08/2023	2037 On 02-May-24			Bond Future	12.60	77.1200	12.6008	77.1200	0.00
18/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1217	1	1217	1	0.00
18/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1230	1	1230	1	0.00
18/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1242	1	1242	1	0.00
18/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7444	7	7444	7	0.00
18/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7489	7	7489	7	0.00
18/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7400	7	7400	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
18/08/2023	2037 On 01-August-24			Bond Future	12.73	74.6190	12.7301	74.6190	0.00
18/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	2714	3	2714	3	0.00
18/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	2693	3	2693	3	0.00
18/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	2672	3	2672	3	0.00
18/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5946	6	5946	6	0.00
18/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5915	6	5915	6	0.00
18/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5883	6	5883	6	0.00
18/08/2023	2037 On 07-November-24			Bond Future	12.89	76.3344	12.8875	76.3344	0.00
18/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	3684	4	3684	4	0.00
18/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	3709	4	3709	4	0.00
18/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	3732	4	3732	4	0.00
18/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	5198	5	5198	5	0.00
18/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	5224	5	5224	5	0.00
18/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	5250	5	5250	5	0.00
18/08/2023	2038 On 02-November-23			Bond Future	128.99	129.4527	128.9921	129.4527	4,669.00
18/08/2023	2038 On 01-February-24			Bond Future	129.91	130.3910	129.9144	130.3910	0.00
18/08/2023	2038 On 02-May-24			Bond Future	132.88	133.3645	132.8765	133.3645	0.00
18/08/2023	2038 On 01-August-24			Bond Future	133.84	134.3702	133.8428	134.3702	0.00
18/08/2023	2038 On 07-November-24			Bond Future	136.97	137.5049	136.9664	137.5049	0.00
18/08/2023	2040 On 02-November-23			Bond Future	12.63	78.1219	12.6292	78.1219	38,373.00
18/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3246	4	3246	4	0.00
18/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	287	0	287	0	0.00
18/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	475	1	475	1	128.00
18/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	904	1	904	1	875.00
18/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	280	0	280	0	0.00
18/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2067	2	2067	2	128.00
18/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	217	0	217	0	875.00
18/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	272	0	272	0	0.00
18/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	5816	6	5816	6	0.00
18/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	590	1	590	1	128.00
18/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	6270	6	6270	6	0.00
18/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3891	4	3891	4	0.00
18/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	6379	6	6379	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
18/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6821	6	6821	6	0.00
18/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2227	2	2227	2	0.00
18/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	5239	5	5239	5	0.00
18/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1417	1	1417	1	875.00
18/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	6325	6	6325	6	0.00
18/08/2023	2040 On 01-February-24			Bond Future	12.75	75.3760	12.7472	75.3760	91,898.00
18/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2068	3	2068	3	0.00
18/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2022	2	2022	2	0.00
18/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2045	2	2045	2	0.00
18/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4288	4	4288	4	0.00
18/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4322	4	4322	4	0.00
18/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4256	4	4256	4	0.00
18/08/2023	2040 On 02-May-24			Bond Future	12.87	77.0767	12.8708	77.0767	0.00
18/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1200	1	1200	1	0.00
18/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1176	1	1176	1	0.00
18/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1188	1	1188	1	0.00
18/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	8319	8	8319	8	0.00
18/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	8416	8	8416	8	0.00
18/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	8368	8	8368	8	0.00
18/08/2023	2040 On 01-August-24			Bond Future	13.00	74.3242	13.0033	74.3242	0.00
18/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	2621	3	2621	3	0.00
18/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	2642	3	2642	3	0.00
18/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	2663	3	2663	3	0.00
18/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	6245	6	6245	6	0.00
18/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	6280	6	6280	6	0.00
18/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	6315	6	6315	6	0.00
18/08/2023	2040 On 07-November-24			Bond Future	13.16	76.0321	13.1628	76.0321	0.00
18/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	3894	4	3894	4	0.00
18/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	3843	4	3843	4	0.00
18/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	3869	4	3869	4	0.00
18/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5491	5	5491	5	0.00
18/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5519	5	5519	5	0.00
18/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5464	5	5464	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
18/08/2023	2044 On 02-November-23			Bond Future	12.70	74.4064	12.7014	74.4064	52,345.00
18/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	211	0	211	0	0.00
18/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	217	0	217	0	0.00
18/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2325	3	2325	3	0.00
18/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	651	1	651	1	5,860.00
18/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3126	4	3126	4	0.00
18/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	224	0	224	0	0.00
18/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6891	6	6891	6	0.00
18/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1524	1	1524	1	6,375.00
18/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	4667	4	4667	4	0.00
18/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	2060	2	2060	2	5,860.00
18/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6949	6	6949	6	0.00
18/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	7006	7	7006	7	0.00
18/08/2023	2044 On 01-February-24			Bond Future	12.82	71.7020	12.8159	71.7020	31,817.00
18/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	1770	2	1770	2	0.00
18/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	1792	2	1792	2	0.00
18/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	1814	2	1814	2	0.00
18/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4742	4	4742	4	0.00
18/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4777	5	4777	5	0.00
18/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4813	5	4813	5	0.00
18/08/2023	2044 On 02-May-24			Bond Future	12.94	73.3198	12.9355	73.3198	0.00
18/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1172	1	1172	1	0.00
18/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1185	1	1185	1	0.00
18/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1197	1	1197	1	0.00
18/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8477	8	8477	8	0.00
18/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8527	8	8527	8	0.00
18/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8577	8	8577	8	0.00
18/08/2023	2044 On 01-August-24			Bond Future	13.06	70.6069	13.0633	70.6069	0.00
18/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2503	3	2503	3	0.00
18/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2462	3	2462	3	0.00
18/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2482	3	2482	3	0.00
18/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6712	7	6712	7	0.00
18/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6749	7	6749	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
18/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6675	6	6675	6	0.00
18/08/2023	2044 On 07-November-24			Bond Future	13.22	72.2292	13.2164	72.2292	0.00
18/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	3929	4	3929	4	0.00
18/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	3954	4	3954	4	0.00
18/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	3980	5	3980	5	0.00
18/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5521	5	5521	5	0.00
18/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5549	5	5549	5	0.00
18/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5577	5	5577	5	0.00
18/08/2023	2046 On 02-November-23			Bond Future	112.46	112.4720	112.4636	112.4720	16,148.00
18/08/2023	2046 On 01-February-24			Bond Future	115.02	115.0339	115.0209	115.0339	0.00
18/08/2023	2046 On 02-May-24			Bond Future	115.50	115.5174	115.5033	115.5174	0.00
18/08/2023	2046 On 01-August-24			Bond Future	118.13	118.1728	118.1340	118.1728	0.00
18/08/2023	2046 On 07-November-24			Bond Future	118.70	118.7381	118.6990	118.7381	0.00
18/08/2023	2050 On 02-November-23			Bond Future	113.30	113.3063	113.2980	113.3063	14,087.00
18/08/2023	2050 On 01-February-24			Bond Future	113.63	113.6474	113.6343	113.6474	0.00
18/08/2023	2050 On 02-May-24			Bond Future	116.23	116.2390	116.2254	116.2390	0.00
18/08/2023	2050 On 01-August-24			Bond Future	116.58	116.6143	116.5754	116.6143	0.00
18/08/2023	2050 On 07-November-24			Bond Future	119.30	119.3341	119.2956	119.3341	0.00
18/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	AL37 On 02-November-23			Index Future	903.33	906.5940	903.3260	906.5940	0.00
18/08/2023	AL37 On 01-February-24			Index Future	923.65	927.0280	923.6490	927.0280	0.00
18/08/2023	AL37 On 02-May-24			Index Future	944.50	947.9590	944.5000	947.9590	0.00
18/08/2023	AL37 On 01-August-24			Index Future	965.82	969.5500	965.8150	969.5500	0.00
18/08/2023	AL37 On 07-November-24			Index Future	988.18	991.9910	988.1760	991.9910	0.00
18/08/2023	AL7T On 02-November-23			Index Future	1024.68	1031.6540	1024.6780	1031.6540	0.00
18/08/2023	AL7T On 01-February-24			Index Future	1047.73	1054.9060	1047.7310	1054.9060	0.00
18/08/2023	AL7T On 02-May-24			Index Future	1071.38	1078.7240	1071.3830	1078.7240	0.00
18/08/2023	AL7T On 01-August-24			Index Future	1095.56	1103.2940	1095.5610	1103.2940	0.00
18/08/2023	AL7T On 07-November-24			Index Future	1120.93	1128.8300	1120.9260	1128.8300	0.00
18/08/2023	ALBI On 02-November-23			Index Future	894.72	900.1830	894.7160	900.1830	107.00
18/08/2023	ALBI On 01-February-24			Index Future	914.85	920.4720	914.8450	920.4720	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
18/08/2023	ALBI On 02-May-24			Index Future	935.50	941.2550	935.4980	941.2550	0.00
18/08/2023	ALBI On 01-August-24			Index Future	956.61	962.6940	956.6090	962.6940	0.00
18/08/2023	ALBI On 07-November-24			Index Future	978.76	984.9750	978.7570	984.9750	0.00
18/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2023	ES33 On 02-November-23			Bond Future	12.87	72.0211	12.8745	72.0211	0.00
18/08/2023	ES33 On 01-February-24			Bond Future	13.02	73.6618	13.0242	73.6618	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
18/08/2023	ES33 On 02-May-24			Bond Future	13.18	71.5413	13.1779	71.5413	0.00
18/08/2023	ES33 On 01-August-24			Bond Future	13.34	73.1849	13.3392	73.1849	0.00
18/08/2023	ES33 On 07-November-24			Bond Future	13.55	71.0844	13.5521	71.0844	0.00
18/08/2023	ES42 On 02-November-23			Bond Future	13.33	67.9407	13.3341	67.9407	0.00
18/08/2023	ES42 On 01-February-24			Bond Future	13.47	69.4886	13.4705	69.4886	0.00
18/08/2023	ES42 On 02-May-24			Bond Future	13.62	66.8100	13.6154	66.8100	0.00
18/08/2023	ES42 On 01-August-24			Bond Future	13.76	68.3441	13.7638	68.3441	0.00
18/08/2023	ES42 On 07-November-24			Bond Future	13.95	65.6643	13.9538	65.6643	0.00
18/08/2023	GOVI On 02-November-23			GOVI	881.91	887.3260	881.9110	887.3260	823.00
18/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	2	0	2	0.00
18/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	2	0	2	0.00
18/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	2	0	2	0.00
18/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	38990	0	38990	0	0.00
18/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	39090	0	39090	0	0.00
18/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	38890	0	38890	0	0.00
18/08/2023	GOVI On 01-February-24			GOVI	901.75	907.3250	901.7520	907.3250	0.00
18/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	217720	27	217720	27	0.00
18/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	217620	27	217620	27	0.00
18/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	217520	27	217520	27	0.00
18/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 02-May-24			GOVI	922.11	927.8110	922.1080	927.8110	0.00
18/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	288620	23	288620	23	0.00
18/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	288720	23	288720	23	0.00
18/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	288820	23	288820	23	0.00
18/08/2023	GOVI On 01-August-24			GOVI	942.92	948.9440	942.9170	948.9440	0.00
18/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	6	0	6	0.00
18/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	6	0	6	0.00
18/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	6	0	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
18/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	4730	0	4730	0	0.00
18/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	4630	0	4630	0	0.00
18/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	4530	0	4530	0	0.00
18/08/2023	GOVI On 07-November-24			GOVI	964.75	970.9070	964.7480	970.9070	0.00
18/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	159480	22	159480	22	0.00
18/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	159680	22	159680	22	0.00
18/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	159580	22	159580	22	0.00
18/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2023	IGOV On 02-November-23			Index Future	335.05	335.1280	335.0470	335.1280	515.00
18/08/2023	IGOV On 01-February-24			Index Future	342.67	342.7620	342.6650	342.7620	0.00
18/08/2023	IGOV On 02-May-24			Index Future	350.48	350.5790	350.4790	350.5790	0.00
18/08/2023	IGOV On 01-August-24			Index Future	358.47	358.6410	358.4650	358.6410	0.00
18/08/2023	IGOV On 07-November-24			Index Future	366.85	367.0230	366.8450	367.0230	0.00
18/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.50	91.4950	8.5000	91.4950	0.00
18/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.51	91.4900	8.5100	91.4900	0.00
18/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.55	91.4550	8.5450	91.4550	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
18/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.54	91.4600	8.5400	91.4600	0.00
18/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.56	91.4600	8.5550	91.4600	0.00
18/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.54	91.5220	8.5400	91.5220	0.00
18/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.55	91.4700	8.5500	91.4700	0.00
18/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.53	91.5100	8.5250	91.5100	0.00
18/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.40	91.6600	8.3950	91.6600	0.00
18/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.22	91.8450	8.2200	91.8450	0.00
18/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.20	91.8800	8.2000	91.8800	0.00
18/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.21	91.9150	8.2050	91.9150	0.00
18/08/2023	R035 On 02-November-23			Bond Future	12.03	83.0435	12.0273	83.0435	168,804.00
18/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	89	0	89	0	400.00
18/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1266	2	1266	2	731.00
18/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	2617	3	2617	3	731.00
18/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	701	1	701	1	0.00
18/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	342	1	342	1	400.00
18/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	672	1	672	1	0.00
18/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	4817	5	4817	5	0.00
18/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	7864	8	7864	8	0.00
18/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	686	1	686	1	0.00
18/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3964	4	3964	4	0.00
18/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	222	0	222	0	731.00
18/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	659	1	659	1	400.00
18/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	4005	4	4005	4	0.00
18/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3923	4	3923	4	0.00
18/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1512	1	1512	1	0.00
18/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2793	3	2793	3	0.00
18/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	7974	7	7974	7	0.00
18/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	5307	5	5307	5	0.00
18/08/2023	R035 On 01-February-24			Bond Future	12.14	84.9151	12.1435	84.9151	0.00
18/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3103	4	3103	4	0.00
18/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	843	1	843	1	400.00
18/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3046	4	3046	4	0.00
18/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	7380	8	7380	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
18/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3075	4	3075	4	0.00
18/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	391	0	391	0	400.00
18/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	8802	8	8802	8	0.00
18/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	6364	6	6364	6	0.00
18/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2859	3	2859	3	0.00
18/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2836	3	2836	3	0.00
18/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	988	1	988	1	400.00
18/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2813	3	2813	3	0.00
18/08/2023	R035 On 02-May-24			Bond Future	12.26	82.3181	12.2554	82.3181	0.00
18/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1342	2	1342	2	0.00
18/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1316	2	1316	2	0.00
18/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1329	2	1329	2	0.00
18/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6923	7	6923	7	0.00
18/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6965	7	6965	7	0.00
18/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6880	7	6880	7	0.00
18/08/2023	R035 On 01-August-24			Bond Future	12.37	84.1917	12.3724	84.1917	0.00
18/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	2619	3	2619	3	0.00
18/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	2661	3	2661	3	0.00
18/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	2640	3	2640	3	0.00
18/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5551	5	5551	5	0.00
18/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5582	5	5582	5	0.00
18/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5520	5	5520	5	0.00
18/08/2023	R035 On 07-November-24			Bond Future	12.53	81.6154	12.5338	81.6154	0.00
18/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	3426	4	3426	4	0.00
18/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3380	4	3380	4	0.00
18/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3403	4	3403	4	0.00
18/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	5144	5	5144	5	0.00
18/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	5171	5	5171	5	0.00
18/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	5117	5	5117	5	0.00
18/08/2023	R053 On 02-November-23			Bond Future	12.55	94.9215	12.5486	94.9215	5,189.00
18/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4055	5	4055	5	0.00
18/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	3967	5	3967	5	0.00
18/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4011	5	4011	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
18/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	2085	2	2085	2	0.00
18/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	2111	2	2111	2	0.00
18/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	2060	2	2060	2	0.00
18/08/2023	R053 On 01-February-24			Bond Future	12.66	97.0611	12.6563	97.0611	0.00
18/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	5442	6	5442	6	0.00
18/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	5358	6	5358	6	0.00
18/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	5400	6	5400	6	0.00
18/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3463	3	3463	3	0.00
18/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3516	3	3516	3	0.00
18/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3489	3	3489	3	0.00
18/08/2023	R053 On 02-May-24			Bond Future	12.77	93.3858	12.7683	93.3858	0.00
18/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	6186	7	6186	7	0.00
18/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	6227	7	6227	7	0.00
18/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	6267	7	6267	7	0.00
18/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4455	4	4455	4	0.00
18/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4428	4	4428	4	0.00
18/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4401	4	4401	4	0.00
18/08/2023	R053 On 01-August-24			Bond Future	12.88	95.5104	12.8844	95.5104	0.00
18/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	6919	8	6919	8	0.00
18/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	6880	8	6880	8	0.00
18/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	6841	8	6841	8	0.00
18/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5180	5	5180	5	0.00
18/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5152	5	5152	5	0.00
18/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5125	5	5125	5	0.00
18/08/2023	R053 On 07-November-24			Bond Future	13.03	91.8364	13.0341	91.8364	0.00
18/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	5534	6	5534	6	0.00
18/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	5466	6	5466	6	0.00
18/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	5500	6	5500	6	0.00
18/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	7067	7	7067	7	0.00
18/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	7138	7	7138	7	0.00
18/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	7103	7	7103	7	0.00
18/08/2023	R186 On 02-November-23			Bond Future	9.20	107.6854	9.2018	107.6854	119,848.00
18/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1109	1	1109	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
18/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3347	4	3347	4	0.00
18/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1126	1	1126	1	0.00
18/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	752	1	752	1	1,715.00
18/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1143	1	1143	1	0.00
18/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	606	1	606	1	0.00
18/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	616	1	616	1	0.00
18/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	100	0	100	0	1,715.00
18/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	626	1	626	1	0.00
18/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	893	1	893	1	0.00
18/08/2023	R186 On 01-February-24			Bond Future	9.21	104.8015	9.2070	104.8015	0.00
18/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	1659	2	1659	2	0.00
18/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1642	2	1642	2	0.00
18/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1626	2	1626	2	0.00
18/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	872	1	872	1	0.00
18/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	889	1	889	1	0.00
18/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	880	1	880	1	0.00
18/08/2023	R186 On 02-May-24			Bond Future	9.21	107.1668	9.2100	107.1668	0.00
18/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	264	0	264	0	0.00
18/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2137	2	2137	2	2,030.00
18/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	260	0	260	0	0.00
18/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3296	4	3296	4	0.00
18/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	269	0	269	0	0.00
18/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	3112	3	3112	3	0.00
18/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	935	1	935	1	0.00
18/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	572	1	572	1	2,030.00
18/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	3152	3	3152	3	0.00
18/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	3131	3	3131	3	0.00
18/08/2023	R186 On 01-August-24			Bond Future	9.22	104.2952	9.2150	104.2952	0.00
18/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	871	1	871	1	0.00
18/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	852	1	852	1	0.00
18/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	862	1	862	1	0.00
18/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1975	2	1975	2	0.00
18/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1999	2	1999	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
18/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1987	2	1987	2	0.00
18/08/2023	R186 On 07-November-24			Bond Future	9.29	106.6970	9.2900	106.6970	0.00
18/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1256	1	1256	1	0.00
18/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1246	1	1246	1	0.00
18/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1267	2	1267	2	0.00
18/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1543	1	1543	1	0.00
18/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1551	1	1551	1	0.00
18/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1534	1	1534	1	0.00
18/08/2023	R197 On 02-November-23			Bond Future	342.02	342.0566	342.0213	342.0566	0.00
18/08/2023	R202 On 02-November-23			Bond Future	258.23	258.2456	258.2250	258.2456	4,746.00
18/08/2023	R202 On 01-February-24			Bond Future	259.14	259.1751	259.1437	259.1751	460.00
18/08/2023	R202 On 02-May-24			Bond Future	265.05	265.0854	265.0524	265.0854	0.00
18/08/2023	R202 On 01-August-24			Bond Future	266.01	266.1004	266.0103	266.1004	0.00
18/08/2023	R202 On 07-November-24			Bond Future	272.22	272.3084	272.2187	272.3084	0.00
18/08/2023	R209 On 02-November-23			Bond Future	12.09	64.1384	12.0866	64.1384	26,959.00
18/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	456	1	456	1	0.00
18/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	436	1	436	1	0.00
18/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	446	1	446	1	0.00
18/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	4014	4	4014	4	0.00
18/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	4053	4	4053	4	0.00
18/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3975	4	3975	4	0.00
18/08/2023	R209 On 01-February-24			Bond Future	12.19	65.5841	12.1858	65.5841	1,690.00
18/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2434	3	2434	3	0.00
18/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2457	3	2457	3	0.00
18/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2481	3	2481	3	0.00
18/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2689	3	2689	3	0.00
18/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2711	3	2711	3	0.00
18/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2733	3	2733	3	0.00
18/08/2023	R209 On 02-May-24			Bond Future	12.29	63.9107	12.2892	63.9107	0.00
18/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1113	1	1113	1	0.00
18/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1090	1	1090	1	0.00
18/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1101	1	1101	1	0.00
18/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	6344	6	6344	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
18/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6383	6	6383	6	0.00
18/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	6305	6	6305	6	0.00
18/08/2023	R209 On 01-August-24			Bond Future	12.40	65.3650	12.3973	65.3650	0.00
18/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2317	3	2317	3	0.00
18/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2336	3	2336	3	0.00
18/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2355	3	2355	3	0.00
18/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	5065	5	5065	5	0.00
18/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	5093	5	5093	5	0.00
18/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	5121	5	5121	5	0.00
18/08/2023	R209 On 07-November-24			Bond Future	12.54	63.7142	12.5396	63.7142	0.00
18/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3162	4	3162	4	0.00
18/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3120	4	3120	4	0.00
18/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3141	4	3141	4	0.00
18/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4545	4	4545	4	0.00
18/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4569	4	4569	4	0.00
18/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4521	4	4521	4	0.00
18/08/2023	R210 On 02-November-23			Bond Future	227.63	227.1565	227.6322	227.1565	70.00
18/08/2023	R210 On 01-February-24			Bond Future	232.81	232.3309	232.8082	232.3309	300.00
18/08/2023	R210 On 02-May-24			Bond Future	234.87	234.3854	234.8724	234.3854	0.00
18/08/2023	R210 On 01-August-24			Bond Future	240.22	239.7738	240.2223	239.7738	0.00
18/08/2023	R210 On 07-November-24			Bond Future	242.51	242.0477	242.5082	242.0477	0.00
18/08/2023	R213 On 02-November-23			Bond Future	11.04	81.8388	11.0412	81.8388	33,183.00
18/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	1673	2	1673	2	0.00
18/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	1697	2	1697	2	0.00
18/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	6856	7	6856	7	0.00
18/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	2563	3	2563	3	731.00
18/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1285	2	1285	2	731.00
18/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	1722	2	1722	2	0.00
18/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1343	1	1343	1	0.00
18/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1720	2	1720	2	0.00
18/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	878	1	878	1	0.00
18/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	133	0	133	0	731.00
18/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1361	1	1361	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
18/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1379	1	1379	1	0.00
18/08/2023	R213 On 01-February-24			Bond Future	11.14	83.6833	11.1362	83.6833	0.00
18/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	3790	4	3790	4	0.00
18/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	3734	4	3734	4	0.00
18/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	3762	4	3762	4	0.00
18/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1411	1	1411	1	0.00
18/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1423	1	1423	1	0.00
18/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1399	1	1399	1	0.00
18/08/2023	R213 On 02-May-24			Bond Future	11.23	82.0122	11.2269	82.0122	0.00
18/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1163	1	1163	1	0.00
18/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1175	1	1175	1	0.00
18/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1187	1	1187	1	0.00
18/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	5074	5	5074	5	0.00
18/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	5105	5	5105	5	0.00
18/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	5136	5	5136	5	0.00
18/08/2023	R213 On 01-August-24			Bond Future	11.32	83.8791	11.3229	83.8791	0.00
18/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2150	2	2150	2	0.00
18/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2114	2	2114	2	0.00
18/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2132	2	2132	2	0.00
18/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3952	4	3952	4	0.00
18/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3975	4	3975	4	0.00
18/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3929	4	3929	4	0.00
18/08/2023	R213 On 07-November-24			Bond Future	11.47	82.2516	11.4705	82.2516	0.00
18/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	2848	3	2848	3	0.00
18/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	2868	3	2868	3	0.00
18/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	2887	3	2887	3	0.00
18/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3817	4	3817	4	0.00
18/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3836	4	3836	4	0.00
18/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3855	4	3855	4	0.00
18/08/2023	R214 On 02-November-23			Bond Future	12.46	59.8140	12.4551	59.8140	22,216.00
18/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	253	0	253	0	0.00
18/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	267	0	267	0	0.00
18/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	260	0	260	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
18/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	5177	5	5177	5	0.00
18/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	5223	5	5223	5	0.00
18/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	5132	5	5132	5	0.00
18/08/2023	R214 On 01-February-24			Bond Future	12.56	61.1621	12.5625	61.1621	0.00
18/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	1688	2	1688	2	0.00
18/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	1708	2	1708	2	0.00
18/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	1728	2	1728	2	0.00
18/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3615	3	3615	3	0.00
18/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3644	3	3644	3	0.00
18/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3672	3	3672	3	0.00
18/08/2023	R214 On 02-May-24			Bond Future	12.67	59.2368	12.6653	59.2368	0.00
18/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1060	1	1060	1	0.00
18/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1038	1	1038	1	0.00
18/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1049	1	1049	1	0.00
18/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6868	7	6868	7	0.00
18/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6909	7	6909	7	0.00
18/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6826	7	6826	7	0.00
18/08/2023	R214 On 01-August-24			Bond Future	12.77	60.5850	12.7715	60.5850	0.00
18/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2321	3	2321	3	0.00
18/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2339	3	2339	3	0.00
18/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2358	3	2358	3	0.00
18/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	5091	5	5091	5	0.00
18/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	5121	5	5121	5	0.00
18/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	5151	5	5151	5	0.00
18/08/2023	R214 On 07-November-24			Bond Future	12.91	58.6733	12.9132	58.6733	0.00
18/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3298	4	3298	4	0.00
18/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3255	4	3255	4	0.00
18/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3277	4	3277	4	0.00
18/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4629	4	4629	4	0.00
18/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4653	4	4653	4	0.00
18/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4606	4	4606	4	0.00
18/08/2023	R248 On 02-November-23			Bond Future	12.58	73.3750	12.5794	73.3750	232,212.00
18/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	250	0	250	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
18/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	550	1	550	1	207.00
18/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	237	0	237	0	0.00
18/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	243	0	243	0	0.00
18/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	1981	2	1981	2	207.00
18/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	5946	7	5946	7	0.00
18/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6856	6	6856	6	0.00
18/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	611	1	611	1	207.00
18/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	5170	5	5170	5	0.00
18/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2429	2	2429	2	0.00
18/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6975	6	6975	6	0.00
18/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6916	6	6916	6	0.00
18/08/2023	R248 On 01-February-24			Bond Future	12.69	75.0287	12.6925	75.0287	0.00
18/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	1891	2	1891	2	0.00
18/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2222	3	2222	3	1,000.00
18/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	5522	6	5522	6	0.00
18/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	1869	2	1869	2	0.00
18/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	752	1	752	1	1,000.00
18/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	1846	2	1846	2	0.00
18/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	5015	5	5015	5	0.00
18/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7916	7	7916	7	0.00
18/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4447	4	4447	4	0.00
18/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4978	5	4978	5	0.00
18/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1955	2	1955	2	1,000.00
18/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4941	5	4941	5	0.00
18/08/2023	R248 On 02-May-24			Bond Future	12.80	72.2721	12.8009	72.2721	0.00
18/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1165	1	1165	1	0.00
18/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1140	1	1140	1	0.00
18/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1152	1	1152	1	0.00
18/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	9050	9	9050	9	0.00
18/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	9157	9	9157	9	0.00
18/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	9104	9	9104	9	0.00
18/08/2023	R248 On 01-August-24			Bond Future	12.91	73.9168	12.9131	73.9168	13,000.00
18/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	2977	3	2977	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
18/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	2953	3	2953	3	0.00
18/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	2930	3	2930	3	0.00
18/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6351	6	6351	6	0.00
18/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6316	6	6316	6	0.00
18/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6282	6	6282	6	0.00
18/08/2023	R248 On 07-November-24			Bond Future	13.06	71.1665	13.0618	71.1665	0.00
18/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4083	5	4083	5	0.00
18/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4109	5	4109	5	0.00
18/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4136	5	4136	5	0.00
18/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5533	5	5533	5	0.00
18/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5560	6	5560	6	0.00
18/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5589	6	5589	6	0.00