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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/08/2023 TO: 23/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	2025 On 02-November-23			Bond Future	173.07	173.1740	173.0682	173.1740	5,578.00
23/08/2023	2025 On 01-February-24			Bond Future	175.21	175.3248	175.2075	175.3248	214.00
23/08/2023	2025 On 02-May-24			Bond Future	179.20	179.3230	179.2038	179.3230	0.00
23/08/2023	2025 On 01-August-24			Bond Future	181.45	181.5770	181.4474	181.5770	0.00
23/08/2023	2025 On 07-November-24			Bond Future	185.69	185.8190	185.6890	185.8190	0.00
23/08/2023	2029 On 02-November-23			Bond Future	125.57	125.4220	125.5678	125.4220	1,287.00
23/08/2023	2029 On 01-February-24			Bond Future	128.42	128.2737	128.4225	128.2737	728.00
23/08/2023	2029 On 02-May-24			Bond Future	129.98	129.8374	129.9838	129.8374	0.00
23/08/2023	2029 On 01-August-24			Bond Future	132.95	132.7956	132.9462	132.7956	0.00
23/08/2023	2029 On 07-November-24			Bond Future	134.65	134.5019	134.6512	134.5019	0.00
23/08/2023	2030 On 02-November-23			Bond Future	10.32	90.7837	91.6446	90.7837	89,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2669	2	3	2	0.00
23/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2700	2	3	2	0.00
23/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2638	2	3	2	0.00
23/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	867	1	1	1	800.00
23/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5246	4	5	4	0.00
23/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	278	0	0	0	800.00
23/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1521	1	2	1	500.00
23/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4745	4	5	4	0.00
23/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	599	0	1	0	500.00
23/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2114	2	2	2	500.00
23/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3669	3	4	3	500.00
23/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7804	7	8	7	0.00
23/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	52	0	0	0	500.00
23/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	388	1	0	1	0.00
23/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1237	2	1	2	0.00
23/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	229	0	0	0	500.00
23/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2445	3	2	3	0.00
23/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	872	1	1	1	0.00
23/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1939	3	2	3	0.00
23/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	179	0	0	0	800.00
23/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3520	4	4	4	0.00
23/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	655	1	1	1	0.00
23/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	635	1	1	1	0.00
23/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	645	1	1	1	0.00
23/08/2023	2030 On 01-February-24			Bond Future	10.38	88.8201	89.7001	88.8201	0.00
23/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1501	1	2	1	400.00
23/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7066	6	7	6	0.00
23/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	814	1	1	1	400.00
23/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4544	4	5	4	0.00
23/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1277	1	1	1	1,360.00
23/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4695	4	5	4	0.00
23/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4726	4	5	4	0.00
23/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4665	4	5	4	0.00
23/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1218	1	1	1	500.00
23/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2119	2	2	2	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
23/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6277	6	6	6	0.00
23/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1661	1	2	1	200.00
23/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3640	3	4	3	0.00
23/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5921	5	6	5	0.00
23/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6244	6	6	6	0.00
23/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1384	1	1	1	500.00
23/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	498	1	0	1	500.00
23/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2967	4	3	4	0.00
23/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	551	1	1	1	200.00
23/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1166	1	1	1	700.00
23/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2579	3	3	3	0.00
23/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	493	1	0	1	500.00
23/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2092	3	2	3	0.00
23/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3262	4	3	4	0.00
23/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	824	1	1	1	0.00
23/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	808	1	1	1	0.00
23/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	816	1	1	1	0.00
23/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	858	1	1	1	1,360.00
23/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3153	4	3	4	0.00
23/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2793	3	3	3	0.00
23/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	386	1	0	1	400.00
23/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4214	5	4	5	0.00
23/08/2023	2030 On 02-May-24			Bond Future	10.45	90.8245	91.7248	90.8245	0.00
23/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1969	2	2	2	1,000.00
23/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6498	6	6	6	0.00
23/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1207	1	1	1	1,000.00
23/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1422	1	1	1	0.00
23/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1436	1	1	1	0.00
23/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1408	1	1	1	0.00
23/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3385	3	3	3	1,080.00
23/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7847	7	8	7	0.00
23/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4152	4	4	4	500.00
23/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10202	9	10	9	0.00
23/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2912	2	3	2	500.00
23/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1561	2	2	2	0.00

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23/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	283	0	0	0	500.00
23/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2254	3	2	3	0.00
23/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	613	1	1	1	1,080.00
23/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1947	2	2	2	0.00
23/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4411	5	4	5	0.00
23/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3995	5	4	5	0.00
23/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3942	5	4	5	0.00
23/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3969	5	4	5	0.00
23/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3136	4	3	4	0.00
23/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	849	1	1	1	1,000.00
23/08/2023	2030 On 01-August-24			Bond Future	10.53	88.8670	89.7882	88.8670	0.00
23/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2482	2	2	2	0.00
23/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2502	2	3	2	0.00
23/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2463	2	2	2	0.00
23/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3075	4	3	4	0.00
23/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3037	4	3	4	0.00
23/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3056	4	3	4	0.00
23/08/2023	2030 On 07-November-24			Bond Future	10.64	90.9150	91.8589	90.9150	0.00
23/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3269	3	3	3	0.00
23/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3248	3	3	3	0.00
23/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3290	3	3	3	0.00
23/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2862	3	3	3	0.00
23/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2893	3	3	3	0.00
23/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2878	3	3	3	0.00
23/08/2023	2032 On 02-November-23			Bond Future	11.12	84.4673	85.4480	84.4673	200,761.00
23/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1898	1	2	1	0.00
23/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1870	1	2	1	0.00
23/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1927	1	2	1	0.00
23/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4155	3	4	3	0.00
23/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2731	2	3	2	0.00
23/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	537	0	1	0	500.00
23/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3069	2	3	2	0.00
23/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	291	0	0	0	7,750.00
23/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1301	1	1	1	0.00

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23/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1521	1	2	1	500.00
23/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5553	5	6	5	0.00
23/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	550	0	1	0	500.00
23/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3710	3	4	3	0.00
23/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2042	2	2	2	0.00
23/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	726	0	1	0	500.00
23/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1261	2	1	2	500.00
23/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2713	3	3	3	0.00
23/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	595	1	1	1	500.00
23/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1650	2	2	2	0.00
23/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	277	0	0	0	500.00
23/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3136	4	3	4	0.00
23/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1865	2	2	2	500.00
23/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3173	4	3	4	0.00
23/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	784	1	1	1	15,500.00
23/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4088	5	4	5	0.00
23/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	912	1	1	1	500.00
23/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	493	1	0	1	0.00
23/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1336	2	1	2	0.00
23/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1375	2	1	2	0.00
23/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1355	2	1	2	0.00
23/08/2023	2032 On 01-February-24			Bond Future	11.20	86.3676	87.3701	86.3676	0.00
23/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	588	0	1	0	1,200.00
23/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1566	1	2	1	1,200.00
23/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7043	6	7	6	0.00
23/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4374	4	4	4	0.00
23/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4342	4	4	4	0.00
23/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4406	4	4	4	0.00
23/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1275	1	1	1	500.00
23/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2267	2	2	2	500.00
23/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7441	7	7	7	0.00
23/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1604	1	2	1	200.00
23/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4090	3	4	3	0.00
23/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6614	6	7	6	0.00
23/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	786	1	1	1	200.00

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23/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1566	2	2	2	200.00
23/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3627	4	4	4	0.00
23/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	635	1	1	1	500.00
23/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2801	3	3	3	0.00
23/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4226	5	4	5	0.00
23/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1430	2	1	2	0.00
23/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1457	2	1	2	0.00
23/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1444	2	1	2	0.00
23/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	703	1	1	1	1,200.00
23/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3685	4	4	4	0.00
23/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6456	7	6	7	0.00
23/08/2023	2032 On 02-May-24			Bond Future	11.29	84.1541	85.1796	84.1541	0.00
23/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1292	1	1	1	1,000.00
23/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1552	1	2	1	0.00
23/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1536	1	2	1	0.00
23/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1568	1	2	1	0.00
23/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1616	1	2	1	500.00
23/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2572	2	3	2	500.00
23/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8913	8	9	8	0.00
23/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2097	2	2	2	1,000.00
23/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7949	7	8	7	0.00
23/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1717	1	2	1	1,550.00
23/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3188	3	3	3	1,550.00
23/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9504	9	10	9	0.00
23/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	699	1	1	1	1,550.00
23/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2931	3	3	3	0.00
23/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4748	5	5	5	0.00
23/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	964	1	1	1	1,000.00
23/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	789	1	1	1	500.00
23/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3518	4	4	4	0.00
23/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4937	6	5	6	0.00
23/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5034	6	5	6	0.00
23/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5099	6	5	6	0.00
23/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5066	6	5	6	0.00
23/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4125	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5734	6	6	6	0.00
23/08/2023	2032 On 01-August-24			Bond Future	11.39	86.0512	87.1005	86.0512	0.00
23/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2702	2	3	2	0.00
23/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2681	2	3	2	0.00
23/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2724	2	3	2	0.00
23/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3817	4	4	4	0.00
23/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3865	4	4	4	0.00
23/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3841	4	4	4	0.00
23/08/2023	2032 On 07-November-24			Bond Future	11.53	83.8687	84.9436	83.8687	0.00
23/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3582	3	4	3	0.00
23/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3605	3	4	3	0.00
23/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3558	3	4	3	0.00
23/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3819	4	4	4	0.00
23/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3778	4	4	4	0.00
23/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3799	4	4	4	0.00
23/08/2023	2033 On 02-November-23			Bond Future	118.48	118.7442	118.4760	118.7442	2,258.00
23/08/2023	2033 On 01-February-24			Bond Future	121.17	121.4440	121.1694	121.4440	6,141.00
23/08/2023	2033 On 02-May-24			Bond Future	122.47	122.7571	122.4699	122.7571	0.00
23/08/2023	2033 On 01-August-24			Bond Future	125.26	125.5541	125.2612	125.5541	0.00
23/08/2023	2033 On 07-November-24			Bond Future	126.69	126.9938	126.6887	126.9938	0.00
23/08/2023	2037 On 02-November-23			Bond Future	12.16	77.3679	78.4752	77.3679	63,715.00
23/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	656	0	1	0	0.00
23/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	671	0	1	0	0.00
23/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	642	0	1	0	0.00
23/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8616	8	9	8	0.00
23/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3082	2	3	2	731.00
23/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1564	1	2	1	731.00
23/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2311	3	2	3	0.00
23/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	152	0	0	0	731.00
23/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1192	2	1	2	0.00
23/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3994	5	4	5	0.00
23/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3909	5	4	5	0.00
23/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3951	5	4	5	0.00
23/08/2023	2037 On 01-February-24			Bond Future	12.26	74.8520	75.9841	74.8520	76,958.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3098	3	3	3	0.00
23/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3127	3	3	3	0.00
23/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3069	3	3	3	0.00
23/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8757	8	9	8	0.00
23/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5057	4	5	4	0.00
23/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2465	2	2	2	2,500.00
23/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1682	2	2	2	2,500.00
23/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3391	4	3	4	0.00
23/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	712	1	1	1	2,500.00
23/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2833	3	3	3	0.00
23/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2787	3	3	3	0.00
23/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2810	3	3	3	0.00
23/08/2023	2037 On 02-May-24			Bond Future	12.38	76.5411	77.6990	76.5411	0.00
23/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1520	1	2	1	0.00
23/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1535	1	2	1	0.00
23/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1505	1	2	1	0.00
23/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6632	7	7	7	0.00
23/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6549	7	7	7	0.00
23/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6590	7	7	7	0.00
23/08/2023	2037 On 01-August-24			Bond Future	12.50	74.0107	75.1953	74.0107	0.00
23/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3162	3	3	3	0.00
23/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3185	3	3	3	0.00
23/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3139	3	3	3	0.00
23/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5243	6	5	6	0.00
23/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5184	6	5	6	0.00
23/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5213	6	5	6	0.00
23/08/2023	2037 On 07-November-24			Bond Future	12.64	75.7139	76.9271	75.7139	0.00
23/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4279	4	4	4	0.00
23/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4252	4	4	4	0.00
23/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4305	4	4	4	0.00
23/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4571	5	5	5	0.00
23/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4619	5	5	5	0.00
23/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4595	5	5	5	0.00
23/08/2023	2038 On 02-November-23			Bond Future	129.41	128.6807	129.4130	128.6807	4,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2038 On 01-February-24			Bond Future	130.34	129.5966	130.3354	129.5966	0.00
23/08/2023	2038 On 02-May-24			Bond Future	133.31	132.5517	133.3082	132.5517	0.00
23/08/2023	2038 On 01-August-24			Bond Future	134.28	133.5106	134.2753	133.5106	0.00
23/08/2023	2038 On 07-November-24			Bond Future	137.41	136.6279	137.4124	136.6279	0.00
23/08/2023	2040 On 02-November-23			Bond Future	12.48	77.4048	78.4202	77.4048	38,962.00
23/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	357	0	0	0	0.00
23/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	347	0	0	0	0.00
23/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	366	0	0	0	0.00
23/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1108	1	1	1	875.00
23/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3738	3	4	3	0.00
23/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	597	0	1	0	128.00
23/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2439	2	2	2	128.00
23/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6472	6	6	6	0.00
23/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	279	0	0	0	875.00
23/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3263	4	3	4	0.00
23/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6050	7	6	7	0.00
23/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	414	1	0	1	128.00
23/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1766	2	2	2	0.00
23/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4527	5	5	5	0.00
23/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1076	1	1	1	875.00
23/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5516	6	6	6	0.00
23/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5621	7	6	7	0.00
23/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5569	6	6	6	0.00
23/08/2023	2040 On 01-February-24			Bond Future	12.59	74.6395	75.6775	74.6395	92,091.00
23/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2362	2	2	2	0.00
23/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2336	2	2	2	0.00
23/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2388	2	2	2	0.00
23/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3724	4	4	4	0.00
23/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3785	4	4	4	0.00
23/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3754	4	4	4	0.00
23/08/2023	2040 On 02-May-24			Bond Future	12.71	76.3237	77.3854	76.3237	0.00
23/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1381	1	1	1	0.00
23/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1367	1	1	1	0.00
23/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1395	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7642	8	8	8	0.00
23/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7736	9	8	9	0.00
23/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7689	8	8	8	0.00
23/08/2023	2040 On 01-August-24			Bond Future	12.83	73.5380	74.6241	73.5380	0.00
23/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	2977	3	3	3	0.00
23/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	2954	3	3	3	0.00
23/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3000	3	3	3	0.00
23/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5690	6	6	6	0.00
23/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5757	6	6	6	0.00
23/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5724	6	6	6	0.00
23/08/2023	2040 On 07-November-24			Bond Future	12.99	75.2295	76.3420	75.2295	0.00
23/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4291	4	4	4	0.00
23/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4318	4	4	4	0.00
23/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4264	4	4	4	0.00
23/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5025	6	5	6	0.00
23/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4974	6	5	6	0.00
23/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5000	6	5	6	0.00
23/08/2023	2044 On 02-November-23			Bond Future	12.55	73.6882	74.6467	73.6882	52,376.00
23/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	281	0	0	0	0.00
23/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	289	0	0	0	0.00
23/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	273	0	0	0	0.00
23/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3621	3	4	3	0.00
23/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	814	1	1	1	5,860.00
23/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2739	2	3	2	0.00
23/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1614	2	2	2	5,860.00
23/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3969	5	4	5	0.00
23/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1160	2	1	2	6,375.00
23/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6208	7	6	7	0.00
23/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6097	7	6	7	0.00
23/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6152	7	6	7	0.00
23/08/2023	2044 On 01-February-24			Bond Future	12.65	70.9644	71.9442	70.9644	31,817.00
23/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2091	2	2	2	0.00
23/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2115	2	2	2	0.00
23/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2067	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4230	5	4	5	0.00
23/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4164	5	4	5	0.00
23/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4197	5	4	5	0.00
23/08/2023	2044 On 02-May-24			Bond Future	12.77	72.5656	73.5679	72.5656	0.00
23/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1383	1	1	1	0.00
23/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1397	1	1	1	0.00
23/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1369	1	1	1	0.00
23/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7874	9	8	9	0.00
23/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7777	9	8	9	0.00
23/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7826	9	8	9	0.00
23/08/2023	2044 On 01-August-24			Bond Future	12.89	69.8203	70.8457	69.8203	0.00
23/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2813	2	3	2	0.00
23/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2835	2	3	2	0.00
23/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2791	2	3	2	0.00
23/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6157	7	6	7	0.00
23/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6087	7	6	7	0.00
23/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6122	7	6	7	0.00
23/08/2023	2044 On 07-November-24			Bond Future	13.03	71.4261	72.4764	71.4261	0.00
23/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4395	4	4	4	0.00
23/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4368	4	4	4	0.00
23/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4422	4	4	4	0.00
23/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5020	6	5	6	0.00
23/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5072	6	5	6	0.00
23/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5046	6	5	6	0.00
23/08/2023	2046 On 02-November-23			Bond Future	111.21	111.4017	111.2124	111.4017	16,148.00
23/08/2023	2046 On 01-February-24			Bond Future	113.74	113.9346	113.7409	113.9346	0.00
23/08/2023	2046 On 02-May-24			Bond Future	114.19	114.3932	114.1856	114.3932	0.00
23/08/2023	2046 On 01-August-24			Bond Future	116.79	116.9990	116.7874	116.9990	0.00
23/08/2023	2046 On 07-November-24			Bond Future	117.31	117.5361	117.3106	117.5361	0.00
23/08/2023	2050 On 02-November-23			Bond Future	113.17	113.1904	113.1748	113.1904	14,087.00
23/08/2023	2050 On 01-February-24			Bond Future	113.50	113.5250	113.4974	113.5250	0.00
23/08/2023	2050 On 02-May-24			Bond Future	116.09	116.1137	116.0859	116.1137	0.00
23/08/2023	2050 On 01-August-24			Bond Future	116.42	116.4622	116.4237	116.4622	0.00
23/08/2023	2050 On 07-November-24			Bond Future	119.14	119.1809	119.1433	119.1809	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
23/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	AL37 On 02-November-23			Index Future	909.71	903.3190	909.7120	903.3190	0.00
23/08/2023	AL37 On 01-February-24			Index Future	930.18	923.6380	930.1750	923.6380	0.00
23/08/2023	AL37 On 02-May-24			Index Future	951.18	944.4940	951.1790	944.4940	0.00
23/08/2023	AL37 On 01-August-24			Index Future	972.65	965.8160	972.6540	965.8160	0.00
23/08/2023	AL37 On 07-November-24			Index Future	995.20	988.1950	995.1970	988.1950	0.00
23/08/2023	AL7T On 02-November-23			Index Future	1036.89	1025.2390	1036.8890	1025.2390	0.00
23/08/2023	AL7T On 01-February-24			Index Future	1060.21	1048.3010	1060.2120	1048.3010	0.00
23/08/2023	AL7T On 02-May-24			Index Future	1084.15	1071.9710	1084.1530	1071.9710	0.00
23/08/2023	AL7T On 01-August-24			Index Future	1108.63	1096.1710	1108.6300	1096.1710	0.00
23/08/2023	AL7T On 07-November-24			Index Future	1134.32	1121.5710	1134.3240	1121.5710	0.00
23/08/2023	ALBI On 02-November-23			Index Future	903.88	894.3810	903.8810	894.3810	107.00
23/08/2023	ALBI On 01-February-24			Index Future	924.21	914.4990	924.2130	914.4990	0.00
23/08/2023	ALBI On 02-May-24			Index Future	945.08	935.1480	945.0830	935.1480	0.00
23/08/2023	ALBI On 01-August-24			Index Future	966.42	956.2590	966.4200	956.2590	0.00
23/08/2023	ALBI On 07-November-24			Index Future	988.82	978.4180	988.8180	978.4180	0.00
23/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/08/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/08/2023	C210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/08/2023	ES33 On 02-November-23			Bond Future	12.66	71.5450	72.4481	71.5450	0.00
23/08/2023	ES33 On 01-February-24			Bond Future	12.81	73.1717	74.0952	73.1717	0.00
23/08/2023	ES33 On 02-May-24			Bond Future	12.95	71.0401	71.9850	71.0401	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
23/08/2023	ES33 On 01-August-24			Bond Future	13.10	72.6572	73.6241	72.6572	0.00
23/08/2023	ES33 On 07-November-24			Bond Future	13.30	70.5460	71.5368	70.5460	0.00
23/08/2023	ES42 On 02-November-23			Bond Future	13.18	67.2467	68.1406	67.2467	0.00
23/08/2023	ES42 On 01-February-24			Bond Future	13.31	68.7759	69.6899	68.7759	0.00
23/08/2023	ES42 On 02-May-24			Bond Future	13.45	66.0812	67.0163	66.0812	0.00
23/08/2023	ES42 On 01-August-24			Bond Future	13.59	67.5842	68.5412	67.5842	0.00
23/08/2023	ES42 On 07-November-24			Bond Future	13.77	64.8883	65.8687	64.8883	0.00
23/08/2023	GOVI On 02-November-23			GOVI	891.03	881.6010	891.0270	881.6010	823.00
23/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	52070	0	5	0	0.00
23/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	52270	0	5	0	0.00
23/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	52170	0	5	0	0.00
23/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	4	0	4	0.00
23/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	4	0	4	0.00
23/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	4	0	4	0.00
23/08/2023	GOVI On 01-February-24			GOVI	911.07	901.4320	911.0690	901.4320	0.00
23/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	310790	21	31	21	0.00
23/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	310690	21	31	21	0.00
23/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	310890	21	31	21	0.00
23/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 02-May-24			GOVI	931.64	921.7860	931.6420	921.7860	0.00
23/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	193280	29	19	29	0.00
23/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	193480	29	19	29	0.00
23/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	193380	29	19	29	0.00
23/08/2023	GOVI On 01-August-24			GOVI	952.68	942.5950	952.6760	942.5950	0.00
23/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	92960	0	9	0	0.00
23/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	92860	0	9	0	0.00
23/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	93060	0	9	0	0.00
23/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	1	0	1	0.00
23/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	1	0	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
23/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	1	0	1	0.00
23/08/2023	GOVI On 07-November-24			GOVI	974.76	964.4370	974.7560	964.4370	0.00
23/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	259660	16	26	16	0.00
23/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	259560	16	26	16	0.00
23/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	259760	16	26	16	0.00
23/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2023	IGOV On 02-November-23			Index Future	334.29	333.9570	334.2900	333.9570	515.00
23/08/2023	IGOV On 01-February-24			Index Future	341.89	341.5490	341.8900	341.5490	0.00
23/08/2023	IGOV On 02-May-24			Index Future	349.69	349.3400	349.6890	349.3400	0.00
23/08/2023	IGOV On 01-August-24			Index Future	357.66	357.3030	357.6610	357.3030	0.00
23/08/2023	IGOV On 07-November-24			Index Future	366.03	365.6630	366.0310	365.6630	0.00
23/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	8.4080	91.5920	8.4080	0.00
23/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.37	91.5950	91.6350	91.5950	0.00
23/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.5350	91.6550	91.5350	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
23/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.33	91.5500	91.6700	91.5500	0.00
23/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.33	91.5350	91.6750	91.5350	0.00
23/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.31	91.5400	91.6900	91.5400	0.00
23/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.27	91.5500	91.7300	91.5500	0.00
23/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.5600	91.7400	91.5600	0.00
23/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.5700	91.8500	91.5700	0.00
23/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.97	91.7000	92.0300	91.7000	0.00
23/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.85	91.8800	92.1550	91.8800	0.00
23/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.75	91.9100	92.2500	91.9100	0.00
23/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.71	91.9500	92.2950	91.9500	0.00
23/08/2023	R035 On 02-November-23			Bond Future	11.81	82.4605	83.5463	82.4605	173,684.00
23/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	960	1	1	1	0.00
23/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	942	1	1	1	0.00
23/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	979	1	1	1	0.00
23/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	138	0	0	0	400.00
23/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	501	0	1	0	400.00
23/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5698	5	6	5	0.00
23/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8892	8	9	8	0.00
23/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3277	3	3	3	731.00
23/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1688	1	2	1	731.00
23/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2090	3	2	3	0.00
23/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	124	0	0	0	731.00
23/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1046	1	1	1	0.00
23/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	413	1	0	1	400.00
23/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4341	5	4	5	0.00
23/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6898	8	7	8	0.00
23/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3075	4	3	4	0.00
23/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3148	4	3	4	0.00
23/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3111	4	3	4	0.00
23/08/2023	R035 On 01-February-24			Bond Future	11.92	84.3156	85.4255	84.3156	0.00
23/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1098	1	1	1	400.00
23/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8290	7	8	7	0.00
23/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	529	0	1	0	400.00
23/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3676	3	4	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
23/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3645	3	4	3	0.00
23/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3708	3	4	3	0.00
23/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2267	3	2	3	0.00
23/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2306	3	2	3	0.00
23/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2287	3	2	3	0.00
23/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5468	6	5	6	0.00
23/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	747	1	1	1	400.00
23/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7789	9	8	9	0.00
23/08/2023	R035 On 02-May-24			Bond Future	12.02	81.7049	82.8403	81.7049	0.00
23/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1650	1	2	1	0.00
23/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1635	1	2	1	0.00
23/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1666	1	2	1	0.00
23/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6027	7	6	7	0.00
23/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6107	7	6	7	0.00
23/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6067	7	6	7	0.00
23/08/2023	R035 On 01-August-24			Bond Future	12.13	83.5473	84.7088	83.5473	0.00
23/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3130	3	3	3	0.00
23/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3106	3	3	3	0.00
23/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3154	3	3	3	0.00
23/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4808	5	5	5	0.00
23/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4865	6	5	6	0.00
23/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4836	6	5	6	0.00
23/08/2023	R035 On 07-November-24			Bond Future	12.28	80.9581	82.1478	80.9581	0.00
23/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3977	3	4	3	0.00
23/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4002	3	4	3	0.00
23/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3951	3	4	3	0.00
23/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4507	5	5	5	0.00
23/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4458	5	4	5	0.00
23/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4483	5	4	5	0.00
23/08/2023	R053 On 02-November-23			Bond Future	12.41	93.8187	95.0500	93.8187	5,189.00
23/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4580	4	5	4	0.00
23/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4533	4	5	4	0.00
23/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4628	4	5	4	0.00
23/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1607	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1650	2	2	2	0.00
23/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1628	2	2	2	0.00
23/08/2023	R053 On 01-February-24			Bond Future	12.51	95.9295	97.1881	95.9295	0.00
23/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	5976	5	6	5	0.00
23/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6020	5	6	5	0.00
23/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	5931	5	6	5	0.00
23/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3040	4	3	4	0.00
23/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2992	3	3	3	0.00
23/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3016	4	3	4	0.00
23/08/2023	R053 On 02-May-24			Bond Future	12.62	92.2286	93.5162	92.2286	0.00
23/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	6818	6	7	6	0.00
23/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	6776	6	7	6	0.00
23/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	6861	6	7	6	0.00
23/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3921	4	4	4	0.00
23/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3971	5	4	5	0.00
23/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3946	4	4	4	0.00
23/08/2023	R053 On 01-August-24			Bond Future	12.73	94.3071	95.6243	94.3071	0.00
23/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7488	7	7	7	0.00
23/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7528	7	8	7	0.00
23/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7447	7	7	7	0.00
23/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4687	5	5	5	0.00
23/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4635	5	5	5	0.00
23/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4661	5	5	5	0.00
23/08/2023	R053 On 07-November-24			Bond Future	12.87	90.6076	91.9569	90.6076	0.00
23/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6037	5	6	5	0.00
23/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6001	5	6	5	0.00
23/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6073	5	6	5	0.00
23/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6480	7	6	7	0.00
23/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6546	7	7	7	0.00
23/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6513	7	7	7	0.00
23/08/2023	R186 On 02-November-23			Bond Future	9.00	107.4209	107.9804	107.4209	114,482.00
23/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1465	1	1	1	0.00
23/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1485	1	1	1	0.00
23/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1445	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1023	1	1	1	1,715.00
23/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3860	3	4	3	0.00
23/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	51	0	0	0	1,715.00
23/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	603	1	1	1	0.00
23/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	401	1	0	1	0.00
23/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	386	1	0	1	0.00
23/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	393	1	0	1	0.00
23/08/2023	R186 On 01-February-24			Bond Future	8.98	104.5266	105.0984	104.5266	0.00
23/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1992	2	2	2	0.00
23/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2010	2	2	2	0.00
23/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1974	2	2	2	0.00
23/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	664	1	1	1	0.00
23/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	650	1	1	1	0.00
23/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	657	1	1	1	0.00
23/08/2023	R186 On 02-May-24			Bond Future	8.96	106.8857	107.4708	106.8857	0.00
23/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	371	0	0	0	0.00
23/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	377	0	0	0	0.00
23/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	366	0	0	0	0.00
23/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3746	3	4	3	0.00
23/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2515	2	3	2	2,030.00
23/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	434	1	0	1	2,030.00
23/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	725	1	1	1	0.00
23/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2671	3	3	3	0.00
23/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2634	3	3	3	0.00
23/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2651	3	3	3	0.00
23/08/2023	R186 On 01-August-24			Bond Future	8.93	103.9855	104.5845	103.9855	0.00
23/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1099	1	1	1	0.00
23/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1110	1	1	1	0.00
23/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1088	1	1	1	0.00
23/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1633	2	2	2	0.00
23/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1612	2	2	2	0.00
23/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1622	2	2	2	0.00
23/08/2023	R186 On 07-November-24			Bond Future	8.97	106.3826	106.9971	106.3826	0.00
23/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1563	1	2	1	0.00
23/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1575	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1551	1	2	1	0.00
23/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1238	2	1	2	0.00
23/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1224	2	1	2	0.00
23/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1231	2	1	2	0.00
23/08/2023	R197 On 02-November-23			Bond Future	342.08	341.9689	342.0775	341.9689	0.00
23/08/2023	R202 On 02-November-23			Bond Future	257.75	256.6894	257.7470	256.6894	4,618.00
23/08/2023	R202 On 01-February-24			Bond Future	258.63	257.5741	258.6293	257.5741	460.00
23/08/2023	R202 On 02-May-24			Bond Future	264.53	263.4477	264.5281	263.4477	0.00
23/08/2023	R202 On 01-August-24			Bond Future	265.45	264.3717	265.4543	264.3717	0.00
23/08/2023	R202 On 07-November-24			Bond Future	271.66	270.5447	271.6565	270.5447	0.00
23/08/2023	R209 On 02-November-23			Bond Future	11.88	63.6288	64.5775	63.6288	26,973.00
23/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	630	0	1	0	0.00
23/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	616	0	1	0	0.00
23/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	643	0	1	0	0.00
23/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3202	4	3	4	0.00
23/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3274	4	3	4	0.00
23/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3238	4	3	4	0.00
23/08/2023	R209 On 01-February-24			Bond Future	11.97	65.0603	66.0301	65.0603	1,690.00
23/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2942	2	3	2	0.00
23/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2916	2	3	2	0.00
23/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2969	2	3	2	0.00
23/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2196	3	2	3	0.00
23/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2234	3	2	3	0.00
23/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2215	3	2	3	0.00
23/08/2023	R209 On 02-May-24			Bond Future	12.07	63.3751	64.3670	63.3751	0.00
23/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1363	1	1	1	0.00
23/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1350	1	1	1	0.00
23/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1377	1	1	1	0.00
23/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5566	6	6	6	0.00
23/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5639	6	6	6	0.00
23/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5602	6	6	6	0.00
23/08/2023	R209 On 01-August-24			Bond Future	12.17	64.8037	65.8185	64.8037	0.00
23/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2750	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2728	2	3	2	0.00
23/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2770	2	3	2	0.00
23/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4453	5	4	5	0.00
23/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4505	5	5	5	0.00
23/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4479	5	4	5	0.00
23/08/2023	R209 On 07-November-24			Bond Future	12.30	63.1414	64.1807	63.1414	0.00
23/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3639	3	4	3	0.00
23/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3616	3	4	3	0.00
23/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3661	3	4	3	0.00
23/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3968	4	4	4	0.00
23/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4012	5	4	5	0.00
23/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3990	5	4	5	0.00
23/08/2023	R210 On 02-November-23			Bond Future	227.65	227.5442	227.6453	227.5442	206.00
23/08/2023	R210 On 01-February-24			Bond Future	232.82	232.7178	232.8208	232.7178	300.00
23/08/2023	R210 On 02-May-24			Bond Future	234.87	234.7815	234.8727	234.7815	0.00
23/08/2023	R210 On 01-August-24			Bond Future	240.23	240.1303	240.2251	240.1303	0.00
23/08/2023	R210 On 07-November-24			Bond Future	242.50	242.4127	242.4972	242.4127	0.00
23/08/2023	R213 On 02-November-23			Bond Future	10.83	81.4029	82.2882	81.4029	32,832.00
23/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2190	2	2	2	0.00
23/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2219	2	2	2	0.00
23/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2162	2	2	2	0.00
23/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7710	7	8	7	0.00
23/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3174	3	3	3	731.00
23/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1704	1	2	1	731.00
23/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1223	2	1	2	0.00
23/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	71	0	0	0	731.00
23/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	573	1	1	1	0.00
23/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	952	1	1	1	0.00
23/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	923	1	1	1	0.00
23/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	937	1	1	1	0.00
23/08/2023	R213 On 01-February-24			Bond Future	10.91	83.2342	84.1391	83.2342	0.00
23/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4379	4	4	4	0.00
23/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4409	4	4	4	0.00
23/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4349	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1102	1	1	1	0.00
23/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1081	1	1	1	0.00
23/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1091	1	1	1	0.00
23/08/2023	R213 On 02-May-24			Bond Future	10.99	81.5529	82.4785	81.5529	0.00
23/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1457	1	1	1	0.00
23/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1472	1	1	1	0.00
23/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1443	1	1	1	0.00
23/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4458	5	4	5	0.00
23/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4401	5	4	5	0.00
23/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4429	5	4	5	0.00
23/08/2023	R213 On 01-August-24			Bond Future	11.08	83.3922	84.3392	83.3922	0.00
23/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2548	2	3	2	0.00
23/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2568	2	3	2	0.00
23/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2528	2	3	2	0.00
23/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3409	4	3	4	0.00
23/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3367	4	3	4	0.00
23/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3388	4	3	4	0.00
23/08/2023	R213 On 07-November-24			Bond Future	11.21	81.7552	82.7255	81.7552	0.00
23/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3350	3	3	3	0.00
23/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3371	3	3	3	0.00
23/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3328	3	3	3	0.00
23/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3330	4	3	4	0.00
23/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3295	4	3	4	0.00
23/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3312	4	3	4	0.00
23/08/2023	R214 On 02-November-23			Bond Future	12.31	59.1567	59.9890	59.1567	22,225.00
23/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	331	0	0	0	0.00
23/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	323	0	0	0	0.00
23/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	340	0	0	0	0.00
23/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4504	5	5	5	0.00
23/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4592	5	5	5	0.00
23/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4548	5	5	5	0.00
23/08/2023	R214 On 01-February-24			Bond Future	12.41	60.4874	61.3384	60.4874	0.00
23/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	1973	2	2	2	0.00
23/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	1951	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	1995	2	2	2	0.00
23/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3167	4	3	4	0.00
23/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3219	4	3	4	0.00
23/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3193	4	3	4	0.00
23/08/2023	R214 On 02-May-24			Bond Future	12.50	58.5469	59.4173	58.5469	0.00
23/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1218	1	1	1	0.00
23/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1206	1	1	1	0.00
23/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1230	1	1	1	0.00
23/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6265	7	6	7	0.00
23/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6345	7	6	7	0.00
23/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6305	7	6	7	0.00
23/08/2023	R214 On 01-August-24			Bond Future	12.61	59.8670	60.7575	59.8670	0.00
23/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2631	2	3	2	0.00
23/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2611	2	3	2	0.00
23/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2651	2	3	2	0.00
23/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4635	5	5	5	0.00
23/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4691	5	5	5	0.00
23/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4663	5	5	5	0.00
23/08/2023	R214 On 07-November-24			Bond Future	12.74	57.9401	58.8520	57.9401	0.00
23/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3634	3	4	3	0.00
23/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3611	3	4	3	0.00
23/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3657	3	4	3	0.00
23/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4196	5	4	5	0.00
23/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4241	5	4	5	0.00
23/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4219	5	4	5	0.00
23/08/2023	R248 On 02-November-23			Bond Future	12.44	72.5503	73.5303	72.5503	232,667.00
23/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	303	0	0	0	0.00
23/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	311	0	0	0	0.00
23/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	295	0	0	0	0.00
23/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2312	2	2	2	207.00
23/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6565	6	7	6	0.00
23/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	672	0	1	0	207.00
23/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1968	2	2	2	0.00
23/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4500	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	438	1	0	1	207.00
23/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6242	7	6	7	0.00
23/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6126	7	6	7	0.00
23/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6183	7	6	7	0.00
23/08/2023	R248 On 01-February-24			Bond Future	12.55	74.1824	75.1843	74.1824	0.00
23/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2112	2	2	2	0.00
23/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2136	2	2	2	0.00
23/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2161	2	2	2	0.00
23/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	886	1	1	1	1,000.00
23/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2523	2	3	2	1,000.00
23/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6040	5	6	5	0.00
23/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1664	2	2	2	1,000.00
23/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3940	5	4	5	0.00
23/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7241	8	7	8	0.00
23/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4401	5	4	5	0.00
23/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4436	5	4	5	0.00
23/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4471	5	4	5	0.00
23/08/2023	R248 On 02-May-24			Bond Future	12.65	71.4066	72.4314	71.4066	0.00
23/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1323	1	1	1	0.00
23/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1337	1	1	1	0.00
23/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1309	1	1	1	0.00
23/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8498	9	8	9	0.00
23/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8394	9	8	9	0.00
23/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8446	9	8	9	0.00
23/08/2023	R248 On 01-August-24			Bond Future	12.76	73.0165	74.0649	73.0165	13,000.00
23/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3282	3	3	3	0.00
23/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3307	3	3	3	0.00
23/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3257	3	3	3	0.00
23/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5831	6	6	6	0.00
23/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5765	6	6	6	0.00
23/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5798	6	6	6	0.00
23/08/2023	R248 On 07-November-24			Bond Future	12.90	70.2471	71.3209	70.2471	0.00
23/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4517	4	5	4	0.00
23/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4545	4	5	4	0.00
23/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4489	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5126	6	5	6	0.00
23/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5073	6	5	6	0.00
23/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5099	6	5	6	0.00