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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/08/2023 TO: 25/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	2025 On 02-November-23			Bond Future	173.13	173.1224	173.1348	173.1224	5,228.00
25/08/2023	2025 On 01-February-24			Bond Future	175.26	175.2510	175.2636	175.2510	214.00
25/08/2023	2025 On 02-May-24			Bond Future	179.25	179.2328	179.2459	179.2328	0.00
25/08/2023	2025 On 01-August-24			Bond Future	181.43	181.4118	181.4256	181.4118	0.00
25/08/2023	2025 On 07-November-24			Bond Future	185.64	185.6234	185.6385	185.6234	0.00
25/08/2023	2029 On 02-November-23			Bond Future	125.74	125.5552	125.7368	125.5552	1,287.00
25/08/2023	2029 On 01-February-24			Bond Future	128.59	128.4011	128.5867	128.4011	728.00
25/08/2023	2029 On 02-May-24			Bond Future	130.14	129.9504	130.1404	129.9504	0.00
25/08/2023	2029 On 01-August-24			Bond Future	133.06	132.8649	133.0595	132.8649	0.00
25/08/2023	2029 On 07-November-24			Bond Future	134.75	134.5464	134.7460	134.5464	0.00
25/08/2023	2030 On 02-November-23			Bond Future	10.22	92.0621	92.0653	92.0621	90,309.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3010	3	3	3	0.00
25/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2978	3	3	3	0.00
25/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3042	3	3	3	0.00
25/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	339	0	0	0	800.00
25/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1047	1	1	1	800.00
25/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5648	6	6	6	0.00
25/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	729	1	1	1	500.00
25/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1781	2	2	2	500.00
25/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5141	5	5	5	0.00
25/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4045	4	4	4	500.00
25/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8220	8	8	8	0.00
25/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2423	2	2	2	500.00
25/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	343	0	0	0	0.00
25/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	48	0	0	0	500.00
25/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	204	0	0	0	500.00
25/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1077	1	1	1	0.00
25/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2153	2	2	2	0.00
25/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	761	1	1	1	0.00
25/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	161	0	0	0	800.00
25/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3160	3	3	3	0.00
25/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1698	2	2	2	0.00
25/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	556	1	1	1	0.00
25/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	574	1	1	1	0.00
25/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	565	1	1	1	0.00
25/08/2023	2030 On 01-February-24			Bond Future	10.28	90.1208	90.1239	90.1208	0.00
25/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1449	1	1	1	1,360.00
25/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4874	5	5	5	0.00
25/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	944	1	1	1	400.00
25/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1692	2	2	2	400.00
25/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7442	7	7	7	0.00
25/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5029	5	5	5	0.00
25/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4998	5	5	5	0.00
25/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5061	5	5	5	0.00
25/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2352	2	2	2	500.00
25/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6643	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1385	1	1	1	500.00
25/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1865	2	2	2	200.00
25/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3943	4	4	4	0.00
25/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6280	6	6	6	0.00
25/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6610	7	7	7	0.00
25/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1565	2	2	2	500.00
25/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	439	0	0	0	500.00
25/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2724	3	3	3	0.00
25/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	487	0	0	0	200.00
25/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1045	1	1	1	700.00
25/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2359	2	2	2	0.00
25/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1902	2	2	2	0.00
25/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	435	0	0	0	500.00
25/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3006	3	3	3	0.00
25/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	719	1	1	1	0.00
25/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	734	1	1	1	0.00
25/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	726	1	1	1	0.00
25/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	339	0	0	0	400.00
25/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2560	3	3	3	0.00
25/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3921	4	4	4	0.00
25/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	764	1	1	1	1,360.00
25/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2901	3	3	3	0.00
25/08/2023	2030 On 02-May-24			Bond Future	10.35	92.1469	92.1503	92.1469	0.00
25/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1363	1	1	1	1,000.00
25/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1595	2	2	2	0.00
25/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1580	2	2	2	0.00
25/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1611	2	2	2	0.00
25/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2179	2	2	2	1,000.00
25/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6850	7	7	7	0.00
25/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3660	4	4	4	1,080.00
25/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8218	8	8	8	0.00
25/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3169	3	3	3	500.00
25/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4454	4	4	4	500.00
25/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10599	11	11	11	0.00
25/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	255	0	0	0	500.00

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25/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1437	1	1	1	0.00
25/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2085	2	2	2	0.00
25/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	558	1	1	1	1,080.00
25/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1797	2	2	2	0.00
25/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	776	1	1	1	1,000.00
25/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4142	4	4	4	0.00
25/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3690	4	4	4	0.00
25/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3742	4	4	4	0.00
25/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3716	4	4	4	0.00
25/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2921	3	3	3	0.00
25/08/2023	2030 On 01-August-24			Bond Future	10.42	90.1861	90.1898	90.1861	0.00
25/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2753	3	3	3	0.00
25/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2732	3	3	3	0.00
25/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2773	3	3	3	0.00
25/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2907	3	3	3	0.00
25/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2943	3	3	3	0.00
25/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2925	3	3	3	0.00
25/08/2023	2030 On 07-November-24			Bond Future	10.54	92.2515	92.2558	92.2515	0.00
25/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3507	4	4	4	0.00
25/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3529	4	4	4	0.00
25/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3486	3	3	3	0.00
25/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2734	3	3	3	0.00
25/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2705	3	3	3	0.00
25/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2719	3	3	3	0.00
25/08/2023	2032 On 02-November-23			Bond Future	11.02	85.9749	85.9297	85.9749	198,547.00
25/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2215	2	2	2	0.00
25/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2246	2	2	2	0.00
25/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2184	2	2	2	0.00
25/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4580	5	5	5	0.00
25/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	369	0	0	0	7,750.00
25/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2371	2	2	2	0.00
25/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	900	1	1	1	500.00
25/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3103	3	3	3	0.00
25/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1561	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
25/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	671	1	1	1	500.00
25/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3457	4	3	4	0.00
25/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	687	1	1	1	500.00
25/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1804	2	2	2	500.00
25/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6004	6	6	6	0.00
25/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4122	4	4	4	0.00
25/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	525	1	1	1	500.00
25/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	247	0	0	0	500.00
25/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1451	1	1	1	0.00
25/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2791	3	3	3	0.00
25/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	691	1	1	1	15,500.00
25/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3685	4	4	4	0.00
25/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1643	2	2	2	500.00
25/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2825	3	3	3	0.00
25/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	803	1	1	1	500.00
25/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1108	1	1	1	500.00
25/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2406	2	2	2	0.00
25/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	436	0	0	0	0.00
25/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1208	1	1	1	0.00
25/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1174	1	1	1	0.00
25/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1190	1	1	1	0.00
25/08/2023	2032 On 01-February-24			Bond Future	11.10	87.9030	87.8568	87.9030	0.00
25/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	691	1	1	1	1,200.00
25/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1768	2	2	2	1,200.00
25/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7455	7	7	7	0.00
25/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4721	5	5	5	0.00
25/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4753	5	5	5	0.00
25/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4688	5	5	5	0.00
25/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2518	3	3	3	500.00
25/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7858	8	8	8	0.00
25/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1452	1	1	1	500.00
25/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7018	7	7	7	0.00
25/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1810	2	2	2	200.00
25/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4427	4	4	4	0.00
25/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1416	1	1	1	200.00

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25/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	703	1	1	1	200.00
25/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3345	3	3	3	0.00
25/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2566	3	3	3	0.00
25/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	566	1	1	1	500.00
25/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3916	4	4	4	0.00
25/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1315	1	1	1	0.00
25/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1291	1	1	1	0.00
25/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1303	1	1	1	0.00
25/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	628	1	1	1	1,200.00
25/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3401	3	3	3	0.00
25/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6072	6	6	6	0.00
25/08/2023	2032 On 02-May-24			Bond Future	11.19	85.7168	85.6697	85.7168	0.00
25/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1773	2	2	2	0.00
25/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1790	2	2	2	0.00
25/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1756	2	2	2	0.00
25/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1464	1	1	1	1,000.00
25/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2366	2	2	2	1,000.00
25/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8412	8	8	8	0.00
25/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1843	2	2	2	500.00
25/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2884	3	3	3	500.00
25/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9384	9	9	9	0.00
25/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9962	10	10	10	0.00
25/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1951	2	2	2	1,550.00
25/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3537	4	4	4	1,550.00
25/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4492	4	4	4	0.00
25/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	667	1	1	1	1,550.00
25/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2790	3	3	3	0.00
25/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	770	1	1	1	500.00
25/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3339	3	3	3	0.00
25/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	938	1	1	1	1,000.00
25/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3904	4	4	4	0.00
25/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5416	5	5	5	0.00
25/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4673	5	5	5	0.00
25/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4829	5	5	5	0.00
25/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4766	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4797	5	5	5	0.00
25/08/2023	2032 On 01-August-24			Bond Future	11.29	87.6180	87.5701	87.6180	0.00
25/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2953	3	3	3	0.00
25/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2976	3	3	3	0.00
25/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2930	3	3	3	0.00
25/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3644	4	4	4	0.00
25/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3599	4	4	4	0.00
25/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3621	4	4	4	0.00
25/08/2023	2032 On 07-November-24			Bond Future	11.42	85.4594	85.4109	85.4594	0.00
25/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3832	4	4	4	0.00
25/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3808	4	4	4	0.00
25/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3856	4	4	4	0.00
25/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3562	4	4	4	0.00
25/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3601	4	4	4	0.00
25/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3582	4	4	4	0.00
25/08/2023	2033 On 02-November-23			Bond Future	119.16	118.7654	119.1601	118.7654	2,258.00
25/08/2023	2033 On 01-February-24			Bond Future	121.86	121.4575	121.8610	121.4575	6,141.00
25/08/2023	2033 On 02-May-24			Bond Future	123.17	122.7537	123.1666	122.7537	0.00
25/08/2023	2033 On 01-August-24			Bond Future	125.93	125.5069	125.9294	125.5069	0.00
25/08/2023	2033 On 07-November-24			Bond Future	127.35	126.9197	127.3525	126.9197	0.00
25/08/2023	2037 On 02-November-23			Bond Future	12.07	79.0031	78.9263	79.0031	64,921.00
25/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	764	1	1	1	0.00
25/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	748	1	1	1	0.00
25/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	781	1	1	1	0.00
25/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9037	9	9	9	0.00
25/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3372	3	3	3	731.00
25/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1761	2	2	2	731.00
25/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2057	2	2	2	0.00
25/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	122	0	0	0	731.00
25/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1031	1	1	1	0.00
25/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3568	4	4	4	0.00
25/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3649	4	4	4	0.00
25/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3609	4	4	4	0.00
25/08/2023	2037 On 01-February-24			Bond Future	12.18	76.5185	76.4400	76.5185	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
25/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3365	3	3	3	0.00
25/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3335	3	3	3	0.00
25/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3395	3	3	3	0.00
25/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9156	9	9	9	0.00
25/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5390	5	5	5	0.00
25/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2703	3	3	3	2,500.00
25/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1560	2	2	2	2,500.00
25/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3173	3	3	3	0.00
25/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	656	1	1	1	2,500.00
25/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2599	3	3	3	0.00
25/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2643	3	3	3	0.00
25/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2621	3	3	3	0.00
25/08/2023	2037 On 02-May-24			Bond Future	12.29	78.2386	78.1585	78.2386	0.00
25/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1677	2	2	2	0.00
25/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1662	2	2	2	0.00
25/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1693	2	2	2	0.00
25/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6248	6	6	6	0.00
25/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6330	6	6	6	0.00
25/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6289	6	6	6	0.00
25/08/2023	2037 On 01-August-24			Bond Future	12.41	75.7183	75.6366	75.7183	0.00
25/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3218	3	3	3	0.00
25/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3194	3	3	3	0.00
25/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3242	3	3	3	0.00
25/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4799	5	5	5	0.00
25/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4856	5	5	5	0.00
25/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4828	5	5	5	0.00
25/08/2023	2037 On 07-November-24			Bond Future	12.56	77.4501	77.3669	77.4501	0.00
25/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4402	4	4	4	0.00
25/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4429	4	4	4	0.00
25/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4375	4	4	4	0.00
25/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4301	4	4	4	0.00
25/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4255	4	4	4	0.00
25/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4278	4	4	4	0.00
25/08/2023	2038 On 02-November-23			Bond Future	129.02	128.9520	129.0209	128.9520	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
25/08/2023	2038 On 01-February-24			Bond Future	129.93	129.8550	129.9254	129.8550	0.00
25/08/2023	2038 On 02-May-24			Bond Future	132.88	132.8052	132.8775	132.8052	0.00
25/08/2023	2038 On 01-August-24			Bond Future	133.79	133.7123	133.7863	133.7123	0.00
25/08/2023	2038 On 07-November-24			Bond Future	136.89	136.8146	136.8912	136.8146	0.00
25/08/2023	2040 On 02-November-23			Bond Future	12.37	79.0301	79.0081	79.0301	40,838.00
25/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	448	0	0	0	0.00
25/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	460	0	0	0	0.00
25/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	437	0	0	0	0.00
25/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	355	0	0	0	875.00
25/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1316	1	1	1	875.00
25/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4151	4	4	4	0.00
25/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	731	1	1	1	128.00
25/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2773	3	3	3	128.00
25/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6980	7	7	7	0.00
25/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	334	0	0	0	128.00
25/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1512	2	2	2	0.00
25/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4074	4	4	4	0.00
25/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	901	1	1	1	875.00
25/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2882	3	3	3	0.00
25/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5538	6	6	6	0.00
25/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5123	5	5	5	0.00
25/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5022	5	5	5	0.00
25/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5072	5	5	5	0.00
25/08/2023	2040 On 01-February-24			Bond Future	12.48	76.2957	76.2732	76.2957	93,306.00
25/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2740	3	3	3	0.00
25/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2768	3	3	3	0.00
25/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2712	3	3	3	0.00
25/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3565	4	4	4	0.00
25/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3508	4	4	4	0.00
25/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3537	4	4	4	0.00
25/08/2023	2040 On 02-May-24			Bond Future	12.60	78.0108	77.9878	78.0108	0.00
25/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1574	2	2	2	0.00
25/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1590	2	2	2	0.00
25/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1559	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
25/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7326	7	7	7	0.00
25/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7234	7	7	7	0.00
25/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7280	7	7	7	0.00
25/08/2023	2040 On 01-August-24			Bond Future	12.72	75.2350	75.2117	75.2350	0.00
25/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3261	3	3	3	0.00
25/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3286	3	3	3	0.00
25/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3236	3	3	3	0.00
25/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5451	5	5	5	0.00
25/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5389	5	5	5	0.00
25/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5420	5	5	5	0.00
25/08/2023	2040 On 07-November-24			Bond Future	12.87	76.9550	76.9317	76.9550	0.00
25/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4585	5	5	5	0.00
25/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4556	5	5	5	0.00
25/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4613	5	5	5	0.00
25/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4679	5	5	5	0.00
25/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4728	5	5	5	0.00
25/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4704	5	5	5	0.00
25/08/2023	2044 On 02-November-23			Bond Future	12.46	75.1706	75.1483	75.1706	52,919.00
25/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	345	0	0	0	0.00
25/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	336	0	0	0	0.00
25/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	354	0	0	0	0.00
25/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3966	4	4	4	0.00
25/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	955	1	1	1	5,860.00
25/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3039	3	3	3	0.00
25/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1412	1	1	1	5,860.00
25/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3609	4	4	4	0.00
25/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1003	1	1	1	6,375.00
25/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5660	6	6	6	0.00
25/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5769	6	6	6	0.00
25/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5714	6	6	6	0.00
25/08/2023	2044 On 01-February-24			Bond Future	12.56	72.4748	72.4521	72.4748	31,817.00
25/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2337	2	2	2	0.00
25/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2311	2	2	2	0.00
25/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2363	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
25/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3904	4	4	4	0.00
25/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3967	4	4	4	0.00
25/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3935	4	4	4	0.00
25/08/2023	2044 On 02-May-24			Bond Future	12.67	74.1040	74.0808	74.1040	0.00
25/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1553	2	2	2	0.00
25/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1537	2	2	2	0.00
25/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1568	2	2	2	0.00
25/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7435	7	7	7	0.00
25/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7529	8	8	8	0.00
25/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7482	7	7	7	0.00
25/08/2023	2044 On 01-August-24			Bond Future	12.80	71.3666	71.3431	71.3666	0.00
25/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3153	3	3	3	0.00
25/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3130	3	3	3	0.00
25/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3177	3	3	3	0.00
25/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5930	6	6	6	0.00
25/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5999	6	6	6	0.00
25/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5965	6	6	6	0.00
25/08/2023	2044 On 07-November-24			Bond Future	12.94	72.9979	72.9743	72.9979	0.00
25/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4786	5	5	5	0.00
25/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4814	5	5	5	0.00
25/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4758	5	5	5	0.00
25/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4964	5	5	5	0.00
25/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4914	5	5	5	0.00
25/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4939	5	5	5	0.00
25/08/2023	2046 On 02-November-23			Bond Future	111.55	111.5514	111.5464	111.5514	16,148.00
25/08/2023	2046 On 01-February-24			Bond Future	114.07	114.0800	114.0746	114.0800	0.00
25/08/2023	2046 On 02-May-24			Bond Future	114.52	114.5221	114.5167	114.5221	0.00
25/08/2023	2046 On 01-August-24			Bond Future	117.08	117.0898	117.0848	117.0898	0.00
25/08/2023	2046 On 07-November-24			Bond Future	117.60	117.6010	117.5962	117.6010	0.00
25/08/2023	2050 On 02-November-23			Bond Future	113.35	113.1657	113.3548	113.1657	14,087.00
25/08/2023	2050 On 01-February-24			Bond Future	113.67	113.4802	113.6737	113.4802	0.00
25/08/2023	2050 On 02-May-24			Bond Future	116.26	116.0583	116.2563	116.0583	0.00
25/08/2023	2050 On 01-August-24			Bond Future	116.56	116.3531	116.5557	116.3531	0.00
25/08/2023	2050 On 07-November-24			Bond Future	119.26	119.0522	119.2603	119.0522	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
25/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	AL37 On 02-November-23			Index Future	912.73	912.7860	912.7320	912.7860	0.00
25/08/2023	AL37 On 01-February-24			Index Future	933.20	933.2560	933.1990	933.2560	0.00
25/08/2023	AL37 On 02-May-24			Index Future	954.19	954.2470	954.1910	954.2470	0.00
25/08/2023	AL37 On 01-August-24			Index Future	975.39	975.4470	975.3920	975.4470	0.00
25/08/2023	AL37 On 07-November-24			Index Future	997.85	997.8970	997.8450	997.8970	0.00
25/08/2023	AL7T On 02-November-23			Index Future	1042.47	1042.9640	1042.4690	1042.9640	0.00
25/08/2023	AL7T On 01-February-24			Index Future	1065.85	1066.3530	1065.8460	1066.3530	0.00
25/08/2023	AL7T On 02-May-24			Index Future	1089.82	1090.3380	1089.8210	1090.3380	0.00
25/08/2023	AL7T On 01-August-24			Index Future	1114.04	1114.5600	1114.0350	1114.5600	0.00
25/08/2023	AL7T On 07-November-24			Index Future	1139.68	1140.2120	1139.6800	1140.2120	0.00
25/08/2023	ALBI On 02-November-23			Index Future	908.49	908.8170	908.4910	908.8170	107.00
25/08/2023	ALBI On 01-February-24			Index Future	928.86	929.1970	928.8630	929.1970	0.00
25/08/2023	ALBI On 02-May-24			Index Future	949.76	950.0980	949.7580	950.0980	0.00
25/08/2023	ALBI On 01-August-24			Index Future	970.86	971.2050	970.8600	971.2050	0.00
25/08/2023	ALBI On 07-November-24			Index Future	993.21	993.5570	993.2090	993.5570	0.00
25/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2023	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
25/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	ES33 On 02-November-23			Bond Future	12.58	72.8870	72.8251	72.8870	0.00
25/08/2023	ES33 On 01-February-24			Bond Future	12.72	74.5392	74.4758	74.5392	0.00
25/08/2023	ES33 On 02-May-24			Bond Future	12.86	72.4326	72.3679	72.4326	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
25/08/2023	ES33 On 01-August-24			Bond Future	13.01	74.0551	73.9892	74.0551	0.00
25/08/2023	ES33 On 07-November-24			Bond Future	13.21	71.9664	71.8994	71.9664	0.00
25/08/2023	ES42 On 02-November-23			Bond Future	13.09	68.6398	68.5952	68.6398	0.00
25/08/2023	ES42 On 01-February-24			Bond Future	13.22	70.1958	70.1501	70.1958	0.00
25/08/2023	ES42 On 02-May-24			Bond Future	13.35	67.5276	67.4810	67.5276	0.00
25/08/2023	ES42 On 01-August-24			Bond Future	13.50	69.0387	68.9913	69.0387	0.00
25/08/2023	ES42 On 07-November-24			Bond Future	13.68	66.3670	66.3189	66.3670	0.00
25/08/2023	GOVI On 02-November-23			GOVI	895.60	895.9140	895.6020	895.9140	823.00
25/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	97920	10	10	10	0.00
25/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	97820	10	10	10	0.00
25/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	98020	10	10	10	0.00
25/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 01-February-24			GOVI	915.69	916.0050	915.6860	916.0050	0.00
25/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	357060	36	36	36	0.00
25/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	356960	36	36	36	0.00
25/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	356860	36	36	36	0.00
25/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 02-May-24			GOVI	936.28	936.6090	936.2830	936.6090	0.00
25/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	147070	14	15	14	0.00
25/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	146970	14	15	14	0.00
25/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	146870	14	15	14	0.00
25/08/2023	GOVI On 01-August-24			GOVI	957.09	957.4160	957.0860	957.4160	0.00
25/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	137160	14	14	14	0.00
25/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	137060	14	14	14	0.00
25/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	136960	14	14	14	0.00
25/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 07-November-24			GOVI	979.12	979.4510	979.1180	979.4510	0.00
25/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	303380	31	30	31	0.00
25/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	303280	31	30	31	0.00
25/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	303180	31	30	31	0.00
25/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
25/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
25/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2023	IGOV On 02-November-23			Index Future	334.53	334.4180	334.5280	334.4180	515.00
25/08/2023	IGOV On 01-February-24			Index Future	342.11	341.9980	342.1100	341.9980	0.00
25/08/2023	IGOV On 02-May-24			Index Future	349.88	349.7690	349.8840	349.7690	0.00
25/08/2023	IGOV On 01-August-24			Index Future	357.74	357.6170	357.7350	357.6170	0.00
25/08/2023	IGOV On 07-November-24			Index Future	366.05	365.9280	366.0510	365.9280	0.00
25/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	8.4080	91.5920	8.4080	0.00
25/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.6650	91.6750	91.6650	0.00
25/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.29	91.6900	91.7150	91.6900	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
25/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.29	91.7000	91.7100	91.7000	0.00
25/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.28	91.7050	91.7200	91.7050	0.00
25/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.27	91.7150	91.7350	91.7150	0.00
25/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.19	91.7550	91.8150	91.7550	0.00
25/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.19	91.7800	91.8100	91.7800	0.00
25/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.02	91.9200	91.9850	91.9200	0.00
25/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.89	92.0600	92.1100	92.0600	0.00
25/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.77	92.2000	92.2350	92.2000	0.00
25/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.69	92.2800	92.3150	92.2800	0.00
25/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.62	92.3000	92.3800	92.3000	0.00
25/08/2023	R035 On 02-November-23			Bond Future	11.72	84.1037	84.0541	84.1037	176,927.00
25/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1170	1	1	1	0.00
25/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1192	1	1	1	0.00
25/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1149	1	1	1	0.00
25/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	175	0	0	0	400.00
25/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	636	1	1	1	400.00
25/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6156	6	6	6	0.00
25/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1982	2	2	2	731.00
25/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9384	9	9	9	0.00
25/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3669	4	4	4	731.00
25/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1875	2	2	2	0.00
25/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	108	0	0	0	731.00
25/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	930	1	1	1	0.00
25/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	364	0	0	0	400.00
25/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3967	4	4	4	0.00
25/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6427	6	6	6	0.00
25/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2848	3	3	3	0.00
25/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2780	3	3	3	0.00
25/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2814	3	3	3	0.00
25/08/2023	R035 On 01-February-24			Bond Future	11.82	85.9898	85.9390	85.9898	0.00
25/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	626	1	1	1	400.00
25/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1262	1	1	1	400.00
25/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8734	9	9	9	0.00
25/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4004	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
25/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4037	4	4	4	0.00
25/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3971	4	4	4	0.00
25/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2120	2	2	2	0.00
25/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2083	2	2	2	0.00
25/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2101	2	2	2	0.00
25/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	677	1	1	1	400.00
25/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5118	5	5	5	0.00
25/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7372	7	7	7	0.00
25/08/2023	R035 On 02-May-24			Bond Future	11.92	83.4099	83.3581	83.4099	0.00
25/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1875	2	2	2	0.00
25/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1894	2	2	2	0.00
25/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1856	2	2	2	0.00
25/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5810	6	6	6	0.00
25/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5737	6	6	6	0.00
25/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5774	6	6	6	0.00
25/08/2023	R035 On 01-August-24			Bond Future	12.03	85.2605	85.2077	85.2605	0.00
25/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3308	3	3	3	0.00
25/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3333	3	3	3	0.00
25/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3283	3	3	3	0.00
25/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4542	5	5	5	0.00
25/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4488	4	4	4	0.00
25/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4515	4	5	4	0.00
25/08/2023	R035 On 07-November-24			Bond Future	12.18	82.6991	82.6456	82.6991	0.00
25/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4293	4	4	4	0.00
25/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4267	4	4	4	0.00
25/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4320	4	4	4	0.00
25/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4278	4	4	4	0.00
25/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4324	4	4	4	0.00
25/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4301	4	4	4	0.00
25/08/2023	R053 On 02-November-23			Bond Future	12.31	95.7446	95.7536	95.7446	5,189.00
25/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5057	5	5	5	0.00
25/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5107	5	5	5	0.00
25/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5006	5	5	5	0.00
25/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1420	1	1	1	0.00

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25/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1381	1	1	1	0.00
25/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1401	1	1	1	0.00
25/08/2023	R053 On 01-February-24			Bond Future	12.41	97.8919	97.9010	97.8919	0.00
25/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6476	6	6	6	0.00
25/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6430	6	6	6	0.00
25/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6522	7	7	7	0.00
25/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2781	3	3	3	0.00
25/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2826	3	3	3	0.00
25/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2803	3	3	3	0.00
25/08/2023	R053 On 02-May-24			Bond Future	12.52	94.2272	94.2367	94.2272	0.00
25/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7434	7	7	7	0.00
25/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7477	7	7	7	0.00
25/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7390	7	7	7	0.00
25/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3865	4	4	4	0.00
25/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3817	4	4	4	0.00
25/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3841	4	4	4	0.00
25/08/2023	R053 On 01-August-24			Bond Future	12.63	96.3162	96.3263	96.3162	0.00
25/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8086	8	8	8	0.00
25/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8128	8	8	8	0.00
25/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8045	8	8	8	0.00
25/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4583	5	5	5	0.00
25/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4533	5	5	5	0.00
25/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4558	5	5	5	0.00
25/08/2023	R053 On 07-November-24			Bond Future	12.77	92.6498	92.6606	92.6498	0.00
25/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6591	7	7	7	0.00
25/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6628	7	7	7	0.00
25/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6553	7	7	7	0.00
25/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6395	6	6	6	0.00
25/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6330	6	6	6	0.00
25/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6363	6	6	6	0.00
25/08/2023	R186 On 02-November-23			Bond Future	8.91	108.2417	108.2272	108.2417	116,351.00
25/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1644	2	2	2	0.00
25/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1623	2	2	2	0.00
25/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1665	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
25/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4097	4	4	4	0.00
25/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1172	1	1	1	1,715.00
25/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	42	0	0	0	1,715.00
25/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	504	1	1	1	0.00
25/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	319	0	0	0	0.00
25/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	332	0	0	0	0.00
25/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	325	0	0	0	0.00
25/08/2023	R186 On 01-February-24			Bond Future	8.88	105.3584	105.3435	105.3584	0.00
25/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2169	2	2	2	0.00
25/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2151	2	2	2	0.00
25/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2188	2	2	2	0.00
25/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	582	1	1	1	0.00
25/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	595	1	1	1	0.00
25/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	588	1	1	1	0.00
25/08/2023	R186 On 02-May-24			Bond Future	8.86	107.7273	107.7122	107.7273	0.00
25/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	442	0	0	0	0.00
25/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	436	0	0	0	0.00
25/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	449	0	0	0	0.00
25/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3950	4	4	4	0.00
25/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2697	3	3	3	2,030.00
25/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	396	0	0	0	2,030.00
25/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	666	1	1	1	0.00
25/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2463	2	2	2	0.00
25/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2499	2	2	2	0.00
25/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2480	2	2	2	0.00
25/08/2023	R186 On 01-August-24			Bond Future	8.84	104.8078	104.7927	104.8078	0.00
25/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1207	1	1	1	0.00
25/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1196	1	1	1	0.00
25/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1219	1	1	1	0.00
25/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1513	2	2	2	0.00
25/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1532	2	2	2	0.00
25/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1523	2	2	2	0.00
25/08/2023	R186 On 07-November-24			Bond Future	8.86	107.2088	107.1939	107.2088	0.00
25/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1734	2	2	2	0.00
25/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1722	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
25/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1747	2	2	2	0.00
25/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1199	1	1	1	0.00
25/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1212	1	1	1	0.00
25/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1205	1	1	1	0.00
25/08/2023	R197 On 02-November-23			Bond Future	341.83	342.0375	341.8259	342.0375	0.00
25/08/2023	R202 On 02-November-23			Bond Future	257.26	258.1343	257.2591	258.1343	4,618.00
25/08/2023	R202 On 01-February-24			Bond Future	258.11	259.0080	258.1127	259.0080	460.00
25/08/2023	R202 On 02-May-24			Bond Future	263.98	264.8924	263.9773	264.8924	0.00
25/08/2023	R202 On 01-August-24			Bond Future	264.80	265.7305	264.7955	265.7305	0.00
25/08/2023	R202 On 07-November-24			Bond Future	270.94	271.8965	270.9410	271.8965	0.00
25/08/2023	R209 On 02-November-23			Bond Future	11.80	65.0412	64.9733	65.0412	26,973.00
25/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	733	1	1	1	0.00
25/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	749	1	1	1	0.00
25/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	718	1	1	1	0.00
25/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2981	3	3	3	0.00
25/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2911	3	3	3	0.00
25/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2946	3	3	3	0.00
25/08/2023	R209 On 01-February-24			Bond Future	11.89	66.4999	66.4304	66.4999	1,690.00
25/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3188	3	3	3	0.00
25/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3216	3	3	3	0.00
25/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3161	3	3	3	0.00
25/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2079	2	2	2	0.00
25/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2043	2	2	2	0.00
25/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2061	2	2	2	0.00
25/08/2023	R209 On 02-May-24			Bond Future	11.98	64.8416	64.7707	64.8416	0.00
25/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1533	2	2	2	0.00
25/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1549	2	2	2	0.00
25/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1517	2	2	2	0.00
25/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5403	5	5	5	0.00
25/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5335	5	5	5	0.00
25/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5369	5	5	5	0.00
25/08/2023	R209 On 01-August-24			Bond Future	12.08	66.2798	66.2075	66.2798	0.00
25/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2808	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2830	3	3	3	0.00
25/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2786	3	3	3	0.00
25/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4174	4	4	4	0.00
25/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4124	4	4	4	0.00
25/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4149	4	4	4	0.00
25/08/2023	R209 On 07-November-24			Bond Future	12.21	64.6422	64.5686	64.6422	0.00
25/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3841	4	4	4	0.00
25/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3864	4	4	4	0.00
25/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3817	4	4	4	0.00
25/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3825	4	4	4	0.00
25/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3783	4	4	4	0.00
25/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3804	4	4	4	0.00
25/08/2023	R210 On 02-November-23			Bond Future	227.61	227.6224	227.6076	227.6224	206.00
25/08/2023	R210 On 01-February-24			Bond Future	232.77	232.7818	232.7665	232.7818	300.00
25/08/2023	R210 On 02-May-24			Bond Future	234.80	234.8120	234.7966	234.8120	0.00
25/08/2023	R210 On 01-August-24			Bond Future	240.06	240.0777	240.0626	240.0777	0.00
25/08/2023	R210 On 07-November-24			Bond Future	242.29	242.3070	242.2925	242.3070	0.00
25/08/2023	R213 On 02-November-23			Bond Future	10.73	82.7182	82.6995	82.7182	34,035.00
25/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2492	3	2	3	0.00
25/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2462	2	2	2	0.00
25/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2523	3	3	3	0.00
25/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8117	8	8	8	0.00
25/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3522	4	4	4	731.00
25/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1971	2	2	2	731.00
25/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1079	1	1	1	0.00
25/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	66	0	0	0	731.00
25/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	509	1	1	1	0.00
25/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	816	1	1	1	0.00
25/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	841	1	1	1	0.00
25/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	828	1	1	1	0.00
25/08/2023	R213 On 01-February-24			Bond Future	10.82	84.5732	84.5539	84.5732	0.00
25/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4695	5	5	5	0.00
25/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4664	5	5	5	0.00
25/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4726	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	983	1	1	1	0.00
25/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1002	1	1	1	0.00
25/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	993	1	1	1	0.00
25/08/2023	R213 On 02-May-24			Bond Future	10.89	82.9151	82.8956	82.9151	0.00
25/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1625	2	2	2	0.00
25/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1610	2	2	2	0.00
25/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1641	2	2	2	0.00
25/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4153	4	4	4	0.00
25/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4208	4	4	4	0.00
25/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4181	4	4	4	0.00
25/08/2023	R213 On 01-August-24			Bond Future	10.98	84.7553	84.7355	84.7553	0.00
25/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2803	3	3	3	0.00
25/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2782	3	3	3	0.00
25/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2824	3	3	3	0.00
25/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3226	3	3	3	0.00
25/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3266	3	3	3	0.00
25/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3246	3	3	3	0.00
25/08/2023	R213 On 07-November-24			Bond Future	11.11	83.1379	83.1181	83.1379	0.00
25/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3551	4	4	4	0.00
25/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3529	4	4	4	0.00
25/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3573	4	4	4	0.00
25/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3104	3	3	3	0.00
25/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3139	3	3	3	0.00
25/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3122	3	3	3	0.00
25/08/2023	R214 On 02-November-23			Bond Future	12.22	60.4559	60.4119	60.4559	20,215.00
25/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	401	0	0	0	0.00
25/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	411	0	0	0	0.00
25/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	391	0	0	0	0.00
25/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4238	4	4	4	0.00
25/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4152	4	4	4	0.00
25/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4195	4	4	4	0.00
25/08/2023	R214 On 01-February-24			Bond Future	12.32	61.8116	61.7666	61.8116	0.00
25/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2171	2	2	2	0.00
25/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2194	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
25/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2217	2	2	2	0.00
25/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2961	3	3	3	0.00
25/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2986	3	3	3	0.00
25/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3011	3	3	3	0.00
25/08/2023	R214 On 02-May-24			Bond Future	12.41	59.8959	59.8500	59.8959	0.00
25/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1367	1	1	1	0.00
25/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1380	1	1	1	0.00
25/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1354	1	1	1	0.00
25/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6060	6	6	6	0.00
25/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5982	6	6	6	0.00
25/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6021	6	6	6	0.00
25/08/2023	R214 On 01-August-24			Bond Future	12.51	61.2247	61.1780	61.2247	0.00
25/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2890	3	3	3	0.00
25/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2911	3	3	3	0.00
25/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2868	3	3	3	0.00
25/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4528	5	5	5	0.00
25/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4475	4	4	4	0.00
25/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4501	4	5	4	0.00
25/08/2023	R214 On 07-November-24			Bond Future	12.65	59.3208	59.2732	59.3208	0.00
25/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3880	4	4	4	0.00
25/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3904	4	4	4	0.00
25/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3856	4	4	4	0.00
25/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4065	4	4	4	0.00
25/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4022	4	4	4	0.00
25/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4043	4	4	4	0.00
25/08/2023	R248 On 02-November-23			Bond Future	12.36	74.0374	74.0141	74.0374	232,817.00
25/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	368	0	0	0	0.00
25/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	377	0	0	0	0.00
25/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	359	0	0	0	0.00
25/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	790	1	1	1	207.00
25/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2575	3	3	3	207.00
25/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6981	7	7	7	0.00
25/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	370	0	0	0	207.00
25/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1747	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
25/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4134	4	4	4	0.00
25/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5821	6	6	6	0.00
25/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5708	6	6	6	0.00
25/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5764	6	6	6	0.00
25/08/2023	R248 On 01-February-24			Bond Future	12.46	75.6977	75.6739	75.6977	0.00
25/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2374	2	2	2	0.00
25/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2400	2	2	2	0.00
25/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2348	2	2	2	0.00
25/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1023	1	1	1	1,000.00
25/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2784	3	3	3	1,000.00
25/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6425	6	6	6	0.00
25/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1559	2	2	2	1,000.00
25/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3711	4	4	4	0.00
25/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6888	7	7	7	0.00
25/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4218	4	4	4	0.00
25/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4151	4	4	4	0.00
25/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4184	4	4	4	0.00
25/08/2023	R248 On 02-May-24			Bond Future	12.56	72.9499	72.9257	72.9499	0.00
25/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1480	1	1	1	0.00
25/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1495	2	1	2	0.00
25/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1465	1	1	1	0.00
25/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8160	8	8	8	0.00
25/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8059	8	8	8	0.00
25/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8109	8	8	8	0.00
25/08/2023	R248 On 01-August-24			Bond Future	12.67	74.5682	74.5436	74.5682	13,000.00
25/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3582	4	4	4	0.00
25/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3608	4	4	4	0.00
25/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3556	4	4	4	0.00
25/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5651	6	6	6	0.00
25/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5587	6	6	6	0.00
25/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5619	6	6	6	0.00
25/08/2023	R248 On 07-November-24			Bond Future	12.81	71.8244	71.7997	71.8244	0.00
25/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4873	5	5	5	0.00
25/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4902	5	5	5	0.00
25/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4844	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5002	5	5	5	0.00
25/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4951	5	5	5	0.00
25/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4976	5	5	5	0.00
25/08/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/08/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00