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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/08/2023 TO: 28/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/08/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/08/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/08/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/08/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/08/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/08/2023	2025 On 02-November-23			Bond Future	173.15		173.1348	173.1472	173.1348	5,228.00
28/08/2023	2025 On 01-February-24			Bond Future	175.28		175.2636	175.2763	175.2636	214.00
28/08/2023	2025 On 02-May-24			Bond Future	179.26		179.2459	179.2592	179.2459	0.00
28/08/2023	2025 On 01-August-24			Bond Future	181.44		181.4256	181.4418	181.4256	0.00
28/08/2023	2025 On 07-November-24			Bond Future	185.66		185.6385	185.6560	185.6385	0.00
28/08/2023	2029 On 02-November-23			Bond Future	125.86		125.7368	125.8595	125.7368	2,068.00
28/08/2023	2029 On 01-February-24			Bond Future	128.71		128.5867	128.7121	128.5867	728.00
28/08/2023	2029 On 02-May-24			Bond Future	130.27		130.1404	130.2697	130.1404	0.00
28/08/2023	2029 On 01-August-24			Bond Future	133.19		133.0595	133.1920	133.0595	0.00
28/08/2023	2029 On 07-November-24			Bond Future	134.88		134.7460	134.8846	134.7460	0.00
28/08/2023	2030 On 02-November-23			Bond Future	10.19		92.0653	92.2006	92.0653	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
28/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3087	3	3	3	0.00
28/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	3054	3	3	3	0.00
28/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3119	3	3	3	0.00
28/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	346	0	0	0	800.00
28/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1077	1	1	1	800.00
28/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5759	6	6	6	0.00
28/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	749	1	1	1	500.00
28/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1832	2	2	2	500.00
28/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5247	5	5	5	0.00
28/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4138	4	4	4	500.00
28/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8346	8	8	8	0.00
28/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2489	2	2	2	500.00
28/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	301	0	0	0	0.00
28/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	39	0	0	0	500.00
28/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	175	0	0	0	500.00
28/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	992	1	1	1	0.00
28/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2038	2	2	2	0.00
28/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	691	1	1	1	0.00
28/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	137	0	0	0	800.00
28/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3032	3	3	3	0.00
28/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1593	2	2	2	0.00
28/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	499	1	0	1	0.00
28/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	515	1	1	1	0.00
28/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	507	1	1	1	0.00
28/08/2023	2030 On 01-February-24			Bond Future	10.25	90.1239	90.2622	90.1239	0.00
28/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1486	1	1	1	1,360.00
28/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4966	5	5	5	0.00
28/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	969	1	1	1	400.00
28/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1735	2	2	2	400.00
28/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7555	7	8	7	0.00
28/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5123	5	5	5	0.00
28/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5092	5	5	5	0.00
28/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5155	5	5	5	0.00
28/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2409	2	2	2	500.00
28/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6750	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
28/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1421	1	1	1	500.00
28/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1911	2	2	2	200.00
28/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	4024	4	4	4	0.00
28/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6385	6	6	6	0.00
28/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6717	7	7	7	0.00
28/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1605	2	2	2	500.00
28/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	408	0	0	0	500.00
28/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2626	3	3	3	0.00
28/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	454	0	0	0	200.00
28/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	988	1	1	1	700.00
28/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2268	2	2	2	0.00
28/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1820	2	2	2	0.00
28/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	404	0	0	0	500.00
28/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	2903	3	3	3	0.00
28/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	675	1	1	1	0.00
28/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	689	1	1	1	0.00
28/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	682	1	1	1	0.00
28/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	314	0	0	0	400.00
28/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2465	3	2	3	0.00
28/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3807	4	4	4	0.00
28/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	718	1	1	1	1,360.00
28/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2800	3	3	3	0.00
28/08/2023	2030 On 02-May-24			Bond Future	10.31	92.1503	92.2917	92.1503	0.00
28/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1398	1	1	1	1,000.00
28/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1636	2	2	2	0.00
28/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1620	2	2	2	0.00
28/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1651	2	2	2	0.00
28/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2231	2	2	2	1,000.00
28/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6954	7	7	7	0.00
28/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3734	4	4	4	1,080.00
28/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8330	8	8	8	0.00
28/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3237	3	3	3	500.00
28/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4537	4	5	4	500.00
28/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10725	11	11	11	0.00
28/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	239	0	0	0	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
28/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1379	1	1	1	0.00
28/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2011	2	2	2	0.00
28/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	529	1	1	1	1,080.00
28/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1729	2	2	2	0.00
28/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	738	1	1	1	1,000.00
28/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4035	4	4	4	0.00
28/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3589	4	4	4	0.00
28/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3640	4	4	4	0.00
28/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3615	4	4	4	0.00
28/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2831	3	3	3	0.00
28/08/2023	2030 On 01-August-24			Bond Future	10.39	90.1898	90.3347	90.1898	0.00
28/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2814	3	3	3	0.00
28/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2793	3	3	3	0.00
28/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2835	3	3	3	0.00
28/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2824	3	3	3	0.00
28/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2860	3	3	3	0.00
28/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2842	3	3	3	0.00
28/08/2023	2030 On 07-November-24			Bond Future	10.49	92.2558	92.4045	92.2558	0.00
28/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3580	4	4	4	0.00
28/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3603	4	4	4	0.00
28/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3559	3	4	3	0.00
28/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2658	3	3	3	0.00
28/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2629	3	3	3	0.00
28/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2643	3	3	3	0.00
28/08/2023	2032 On 02-November-23			Bond Future	10.98	85.9297	86.0852	85.9297	198,829.00
28/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2276	2	2	2	0.00
28/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2307	2	2	2	0.00
28/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2244	2	2	2	0.00
28/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4685	5	5	5	0.00
28/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	377	0	0	0	7,750.00
28/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2435	2	2	2	0.00
28/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	925	1	1	1	500.00
28/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3183	3	3	3	0.00
28/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1604	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
28/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	689	1	1	1	500.00
28/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3544	3	4	3	0.00
28/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	705	1	1	1	500.00
28/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1854	2	2	2	500.00
28/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6125	6	6	6	0.00
28/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4219	4	4	4	0.00
28/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	467	1	0	1	500.00
28/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	213	0	0	0	500.00
28/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1346	1	1	1	0.00
28/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2654	3	3	3	0.00
28/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	622	1	1	1	15,500.00
28/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3538	4	4	4	0.00
28/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1531	2	2	2	500.00
28/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2687	3	3	3	0.00
28/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	727	1	1	1	500.00
28/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1017	1	1	1	500.00
28/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2275	2	2	2	0.00
28/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	385	0	0	0	0.00
28/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1112	1	1	1	0.00
28/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1079	1	1	1	0.00
28/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1096	1	1	1	0.00
28/08/2023	2032 On 01-February-24			Bond Future	11.07	87.8568	88.0156	87.8568	0.00
28/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	708	1	1	1	1,200.00
28/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1811	2	2	2	1,200.00
28/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7573	7	8	7	0.00
28/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4812	5	5	5	0.00
28/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4845	5	5	5	0.00
28/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4779	5	5	5	0.00
28/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2576	3	3	3	500.00
28/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7979	8	8	8	0.00
28/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1488	1	1	1	500.00
28/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7132	7	7	7	0.00
28/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1854	2	2	2	200.00
28/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4515	4	5	4	0.00
28/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1345	1	1	1	200.00

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28/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	659	1	1	1	200.00
28/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3230	3	3	3	0.00
28/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2465	3	2	3	0.00
28/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	528	1	1	1	500.00
28/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3794	4	4	4	0.00
28/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1248	1	1	1	0.00
28/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1224	1	1	1	0.00
28/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1236	1	1	1	0.00
28/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	587	1	1	1	1,200.00
28/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3285	3	3	3	0.00
28/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	5930	6	6	6	0.00
28/08/2023	2032 On 02-May-24			Bond Future	11.15	85.6697	85.8323	85.6697	0.00
28/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1816	2	2	2	0.00
28/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1833	2	2	2	0.00
28/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1798	2	2	2	0.00
28/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1500	1	2	1	1,000.00
28/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2420	2	2	2	1,000.00
28/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8532	8	9	8	0.00
28/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1887	2	2	2	500.00
28/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2947	3	3	3	500.00
28/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9510	9	10	9	0.00
28/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10091	10	10	10	0.00
28/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1997	2	2	2	1,550.00
28/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3610	4	4	4	1,550.00
28/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4375	4	4	4	0.00
28/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	634	1	1	1	1,550.00
28/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2700	3	3	3	0.00
28/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	733	1	1	1	500.00
28/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3239	3	3	3	0.00
28/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	895	1	1	1	1,000.00
28/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3795	4	4	4	0.00
28/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5290	5	5	5	0.00
28/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4555	5	5	5	0.00
28/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4708	5	5	5	0.00
28/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4646	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
28/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4677	5	5	5	0.00
28/08/2023	2032 On 01-August-24			Bond Future	11.25	87.5701	87.7366	87.5701	0.00
28/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	3020	3	3	3	0.00
28/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3043	3	3	3	0.00
28/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2997	3	3	3	0.00
28/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3545	4	4	4	0.00
28/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3500	4	3	4	0.00
28/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3522	4	4	4	0.00
28/08/2023	2032 On 07-November-24			Bond Future	11.38	85.4109	85.5816	85.4109	0.00
28/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3911	4	4	4	0.00
28/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3887	4	4	4	0.00
28/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3936	4	4	4	0.00
28/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3471	4	3	4	0.00
28/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3509	4	4	4	0.00
28/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3490	4	3	4	0.00
28/08/2023	2033 On 02-November-23			Bond Future	118.95	119.1601	118.9533	119.1601	2,258.00
28/08/2023	2033 On 01-February-24			Bond Future	121.65	121.8610	121.6494	121.8610	6,141.00
28/08/2023	2033 On 02-May-24			Bond Future	122.95	123.1666	122.9508	123.1666	0.00
28/08/2023	2033 On 01-August-24			Bond Future	125.71	125.9294	125.7092	125.9294	0.00
28/08/2023	2033 On 07-November-24			Bond Future	127.13	127.3525	127.1299	127.3525	0.00
28/08/2023	2037 On 02-November-23			Bond Future	12.02	78.9263	79.2101	78.9263	68,165.00
28/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	812	1	1	1	0.00
28/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	795	1	1	1	0.00
28/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	829	1	1	1	0.00
28/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9296	9	9	9	0.00
28/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3533	3	4	3	731.00
28/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1861	2	2	2	731.00
28/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	1873	2	2	2	0.00
28/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	97	0	0	0	731.00
28/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	908	1	1	1	0.00
28/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3333	4	3	4	0.00
28/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3412	4	3	4	0.00
28/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3372	4	3	4	0.00
28/08/2023	2037 On 01-February-24			Bond Future	12.12	76.4400	76.7300	76.4400	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
28/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3502	3	4	3	0.00
28/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3471	3	3	3	0.00
28/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3533	3	4	3	0.00
28/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9389	9	9	9	0.00
28/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5572	5	6	5	0.00
28/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2821	3	3	3	2,500.00
28/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1451	2	1	2	2,500.00
28/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3001	3	3	3	0.00
28/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	599	1	1	1	2,500.00
28/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2447	3	2	3	0.00
28/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2489	3	2	3	0.00
28/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2468	3	2	3	0.00
28/08/2023	2037 On 02-May-24			Bond Future	12.23	78.1585	78.4551	78.1585	0.00
28/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1755	2	2	2	0.00
28/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1739	2	2	2	0.00
28/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1772	2	2	2	0.00
28/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6030	6	6	6	0.00
28/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6110	6	6	6	0.00
28/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6070	6	6	6	0.00
28/08/2023	2037 On 01-August-24			Bond Future	12.35	75.6366	75.9401	75.6366	0.00
28/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3342	3	3	3	0.00
28/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3318	3	3	3	0.00
28/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3367	3	3	3	0.00
28/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4621	5	5	5	0.00
28/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4677	5	5	5	0.00
28/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4649	5	5	5	0.00
28/08/2023	2037 On 07-November-24			Bond Future	12.49	77.3669	77.6779	77.3669	0.00
28/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4554	4	5	4	0.00
28/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4582	4	5	4	0.00
28/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4527	4	5	4	0.00
28/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4142	4	4	4	0.00
28/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4097	4	4	4	0.00
28/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4120	4	4	4	0.00
28/08/2023	2038 On 02-November-23			Bond Future	129.02	129.0209	129.0151	129.0209	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
28/08/2023	2038 On 01-February-24			Bond Future	129.92	129.9254	129.9194	129.9254	0.00
28/08/2023	2038 On 02-May-24			Bond Future	132.87	132.8775	132.8716	132.8775	0.00
28/08/2023	2038 On 01-August-24			Bond Future	133.78	133.7863	133.7832	133.7863	0.00
28/08/2023	2038 On 07-November-24			Bond Future	136.89	136.8912	136.8885	136.8912	0.00
28/08/2023	2040 On 02-November-23			Bond Future	12.31	79.0081	79.3641	79.0081	41,019.00
28/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	487	0	0	0	0.00
28/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	499	0	0	0	0.00
28/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	475	0	0	0	0.00
28/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	386	0	0	0	875.00
28/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1417	1	1	1	875.00
28/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4380	4	4	4	0.00
28/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	792	1	1	1	128.00
28/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2950	3	3	3	128.00
28/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7275	7	7	7	0.00
28/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	273	0	0	0	128.00
28/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1334	2	1	2	0.00
28/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	3779	4	4	4	0.00
28/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	774	1	1	1	875.00
28/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2627	3	3	3	0.00
28/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5213	6	5	6	0.00
28/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	4805	5	5	5	0.00
28/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	4705	5	5	5	0.00
28/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	4755	5	5	5	0.00
28/08/2023	2040 On 01-February-24			Bond Future	12.42	76.2732	76.6370	76.2732	93,305.00
28/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2889	3	3	3	0.00
28/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2918	3	3	3	0.00
28/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2860	3	3	3	0.00
28/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3349	4	3	4	0.00
28/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3294	4	3	4	0.00
28/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3321	4	3	4	0.00
28/08/2023	2040 On 02-May-24			Bond Future	12.53	77.9878	78.3600	77.9878	0.00
28/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1666	2	2	2	0.00
28/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1682	2	2	2	0.00
28/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1650	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
28/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7045	7	7	7	0.00
28/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	6955	7	7	7	0.00
28/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7000	7	7	7	0.00
28/08/2023	2040 On 01-August-24			Bond Future	12.65	75.2117	75.5924	75.2117	0.00
28/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3415	3	3	3	0.00
28/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3441	3	3	3	0.00
28/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3390	3	3	3	0.00
28/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5224	5	5	5	0.00
28/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5163	5	5	5	0.00
28/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5194	5	5	5	0.00
28/08/2023	2040 On 07-November-24			Bond Future	12.80	76.9317	77.3215	76.9317	0.00
28/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4777	5	5	5	0.00
28/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4748	5	5	5	0.00
28/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4805	5	5	5	0.00
28/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4482	5	4	5	0.00
28/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4530	5	5	5	0.00
28/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4506	5	5	5	0.00
28/08/2023	2044 On 02-November-23			Bond Future	12.39	75.1483	75.5046	75.1483	52,919.00
28/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	374	0	0	0	0.00
28/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	364	0	0	0	0.00
28/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	384	0	0	0	0.00
28/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	4187	4	4	4	0.00
28/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	1030	1	1	1	5,860.00
28/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3225	3	3	3	0.00
28/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1242	1	1	1	5,860.00
28/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3328	4	3	4	0.00
28/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	867	1	1	1	6,375.00
28/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5334	6	5	6	0.00
28/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5441	6	5	6	0.00
28/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5387	6	5	6	0.00
28/08/2023	2044 On 01-February-24			Bond Future	12.50	72.4521	72.8162	72.4521	31,817.00
28/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2471	2	2	2	0.00
28/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2445	2	2	2	0.00
28/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2498	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
28/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3675	4	4	4	0.00
28/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3736	4	4	4	0.00
28/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3705	4	4	4	0.00
28/08/2023	2044 On 02-May-24			Bond Future	12.61	74.0808	74.4533	74.0808	0.00
28/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1643	2	2	2	0.00
28/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1627	2	2	2	0.00
28/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1659	2	2	2	0.00
28/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7154	7	7	7	0.00
28/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7247	8	7	8	0.00
28/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7200	7	7	7	0.00
28/08/2023	2044 On 01-August-24			Bond Future	12.73	71.3431	71.7241	71.3431	0.00
28/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3301	3	3	3	0.00
28/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3276	3	3	3	0.00
28/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3325	3	3	3	0.00
28/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5698	6	6	6	0.00
28/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5764	6	6	6	0.00
28/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5731	6	6	6	0.00
28/08/2023	2044 On 07-November-24			Bond Future	12.87	72.9743	73.3644	72.9743	0.00
28/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4978	5	5	5	0.00
28/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	5006	5	5	5	0.00
28/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4949	5	5	5	0.00
28/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4765	5	5	5	0.00
28/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4716	5	5	5	0.00
28/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4741	5	5	5	0.00
28/08/2023	2046 On 02-November-23			Bond Future	111.54	111.5464	111.5412	111.5464	16,148.00
28/08/2023	2046 On 01-February-24			Bond Future	114.07	114.0746	114.0692	114.0746	0.00
28/08/2023	2046 On 02-May-24			Bond Future	114.51	114.5167	114.5129	114.5167	0.00
28/08/2023	2046 On 01-August-24			Bond Future	117.08	117.0848	117.0810	117.0848	0.00
28/08/2023	2046 On 07-November-24			Bond Future	117.60	117.5962	117.5967	117.5962	0.00
28/08/2023	2050 On 02-November-23			Bond Future	113.35	113.3548	113.3498	113.3548	14,039.00
28/08/2023	2050 On 01-February-24			Bond Future	113.67	113.6737	113.6682	113.6737	0.00
28/08/2023	2050 On 02-May-24			Bond Future	116.25	116.2563	116.2511	116.2563	0.00
28/08/2023	2050 On 01-August-24			Bond Future	116.55	116.5557	116.5531	116.5557	0.00
28/08/2023	2050 On 07-November-24			Bond Future	119.26	119.2603	119.2581	119.2603	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
28/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	AL37 On 02-November-23			Index Future	913.92	912.7320	913.9150	912.7320	0.00
28/08/2023	AL37 On 01-February-24			Index Future	934.41	933.1990	934.4070	933.1990	0.00
28/08/2023	AL37 On 02-May-24			Index Future	955.43	954.1910	955.4300	954.1910	0.00
28/08/2023	AL37 On 01-August-24			Index Future	976.67	975.3920	976.6660	975.3920	0.00
28/08/2023	AL37 On 07-November-24			Index Future	999.16	997.8450	999.1630	997.8450	0.00
28/08/2023	AL7T On 02-November-23			Index Future	1044.76	1042.4690	1044.7590	1042.4690	0.00
28/08/2023	AL7T On 01-February-24			Index Future	1068.19	1065.8460	1068.1850	1065.8460	0.00
28/08/2023	AL7T On 02-May-24			Index Future	1092.22	1089.8210	1092.2170	1089.8210	0.00
28/08/2023	AL7T On 01-August-24			Index Future	1116.49	1114.0350	1116.4940	1114.0350	0.00
28/08/2023	AL7T On 07-November-24			Index Future	1142.21	1139.6800	1142.2110	1139.6800	0.00
28/08/2023	ALBI On 02-November-23			Index Future	911.05	908.4910	911.0500	908.4910	107.00
28/08/2023	ALBI On 01-February-24			Index Future	931.48	928.8630	931.4780	928.8630	0.00
28/08/2023	ALBI On 02-May-24			Index Future	952.44	949.7580	952.4350	949.7580	0.00
28/08/2023	ALBI On 01-August-24			Index Future	973.61	970.8600	973.6050	970.8600	0.00
28/08/2023	ALBI On 07-November-24			Index Future	996.03	993.2090	996.0310	993.2090	0.00
28/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/08/2023	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
28/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/08/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	ES33 On 02-November-23			Bond Future	12.53	72.8251	73.0617	72.8251	0.00
28/08/2023	ES33 On 01-February-24			Bond Future	12.66	74.4758	74.7176	74.4758	0.00
28/08/2023	ES33 On 02-May-24			Bond Future	12.80	72.3679	72.6154	72.3679	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
28/08/2023	ES33 On 01-August-24			Bond Future	12.95	73.9892	74.2425	73.9892	0.00
28/08/2023	ES33 On 07-November-24			Bond Future	13.15	71.8994	72.1590	71.8994	0.00
28/08/2023	ES42 On 02-November-23			Bond Future	13.03	68.5952	68.9174	68.5952	0.00
28/08/2023	ES42 On 01-February-24			Bond Future	13.15	70.1501	70.4795	70.1501	0.00
28/08/2023	ES42 On 02-May-24			Bond Future	13.29	67.4810	67.8180	67.4810	0.00
28/08/2023	ES42 On 01-August-24			Bond Future	13.43	68.9913	69.3360	68.9913	0.00
28/08/2023	ES42 On 07-November-24			Bond Future	13.60	66.3189	66.6721	66.3189	0.00
28/08/2023	GOVI On 02-November-23			GOVI	898.10	895.6020	898.1020	895.6020	823.00
28/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	122920	10	12	10	0.00
28/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	122820	10	12	10	0.00
28/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	123020	10	12	10	0.00
28/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 01-February-24			GOVI	918.24	915.6860	918.2390	915.6860	0.00
28/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	382590	36	38	36	0.00
28/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	382490	36	38	36	0.00
28/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	382390	36	38	36	0.00
28/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 02-May-24			GOVI	938.90	936.2830	938.8980	936.2830	0.00
28/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	120920	15	12	15	0.00
28/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	120820	15	12	15	0.00
28/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	120720	15	12	15	0.00
28/08/2023	GOVI On 01-August-24			GOVI	959.77	957.0860	959.7670	957.0860	0.00
28/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	163970	14	16	14	0.00
28/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	163870	14	16	14	0.00
28/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	163770	14	16	14	0.00
28/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/08/2023	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
28/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 07-November-24			GOVI	981.87	979.1180	981.8740	979.1180	0.00
28/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	330940	30	33	30	0.00
28/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	330840	30	33	30	0.00
28/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	330740	30	33	30	0.00
28/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
28/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
28/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2023	IGOV On 02-November-23			Index Future	334.49	334.5280	334.4910	334.5280	515.00
28/08/2023	IGOV On 01-February-24			Index Future	342.07	342.1100	342.0720	342.1100	0.00
28/08/2023	IGOV On 02-May-24			Index Future	349.85	349.8840	349.8470	349.8840	0.00
28/08/2023	IGOV On 01-August-24			Index Future	357.70	357.7350	357.7000	357.7350	0.00
28/08/2023	IGOV On 07-November-24			Index Future	366.02	366.0510	366.0210	366.0510	0.00
28/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	8.4080	91.5920	8.4080	0.00
28/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
28/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.30	91.7150	91.7050	91.7150	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
28/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.30	91.7100	91.7000	91.7100	0.00
28/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.29	91.7200	91.7150	91.7200	0.00
28/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.21	91.7350	91.7900	91.7350	0.00
28/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.18	91.8150	91.8200	91.8150	0.00
28/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.18	91.8100	91.8200	91.8100	0.00
28/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.99	91.9850	92.0150	91.9850	0.00
28/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.89	92.1100	92.1150	92.1100	0.00
28/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.2350	92.2450	92.2350	0.00
28/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.68	92.3150	92.3250	92.3150	0.00
28/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.61	92.3800	92.3900	92.3800	0.00
28/08/2023	R035 On 02-November-23			Bond Future	11.68	84.0541	84.2829	84.0541	185,804.00
28/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1218	1	1	1	0.00
28/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1241	1	1	1	0.00
28/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1196	1	1	1	0.00
28/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	180	0	0	0	400.00
28/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	661	1	1	1	400.00
28/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6333	6	6	6	0.00
28/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2061	2	2	2	731.00
28/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9592	9	10	9	0.00
28/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3798	4	4	4	731.00
28/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1726	2	2	2	0.00
28/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	88	0	0	0	731.00
28/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	830	1	1	1	0.00
28/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	312	0	0	0	400.00
28/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3764	4	4	4	0.00
28/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6203	6	6	6	0.00
28/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2666	3	3	3	0.00
28/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2600	3	3	3	0.00
28/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2633	3	3	3	0.00
28/08/2023	R035 On 01-February-24			Bond Future	11.78	85.9390	86.1728	85.9390	0.00
28/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	651	1	1	1	400.00
28/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1311	1	1	1	400.00
28/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8916	9	9	9	0.00
28/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4123	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
28/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4157	4	4	4	0.00
28/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4090	4	4	4	0.00
28/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2004	2	2	2	0.00
28/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	1969	2	2	2	0.00
28/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	1986	2	2	2	0.00
28/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	626	1	1	1	400.00
28/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	4934	5	5	5	0.00
28/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7164	7	7	7	0.00
28/08/2023	R035 On 02-May-24			Bond Future	11.88	83.3581	83.5973	83.3581	0.00
28/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1940	2	2	2	0.00
28/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1960	2	2	2	0.00
28/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1921	2	2	2	0.00
28/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5636	6	6	6	0.00
28/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5564	6	6	6	0.00
28/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5599	6	6	6	0.00
28/08/2023	R035 On 01-August-24			Bond Future	11.99	85.2077	85.4525	85.2077	0.00
28/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3408	3	3	3	0.00
28/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3433	3	3	3	0.00
28/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3383	3	3	3	0.00
28/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4397	5	4	5	0.00
28/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4344	4	4	4	0.00
28/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4370	5	4	5	0.00
28/08/2023	R035 On 07-November-24			Bond Future	12.13	82.6456	82.8965	82.6456	0.00
28/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4411	4	4	4	0.00
28/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4384	4	4	4	0.00
28/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4439	4	4	4	0.00
28/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4146	4	4	4	0.00
28/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4191	4	4	4	0.00
28/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4169	4	4	4	0.00
28/08/2023	R053 On 02-November-23			Bond Future	12.25	95.7536	96.2267	95.7536	5,189.00
28/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5343	5	5	5	0.00
28/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5395	5	5	5	0.00
28/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5291	5	5	5	0.00
28/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1232	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
28/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1197	1	1	1	0.00
28/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1214	1	1	1	0.00
28/08/2023	R053 On 01-February-24			Bond Future	12.35	97.9010	98.3847	97.9010	0.00
28/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6757	6	7	6	0.00
28/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6710	6	7	6	0.00
28/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6804	7	7	7	0.00
28/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2579	3	3	3	0.00
28/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2622	3	3	3	0.00
28/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2600	3	3	3	0.00
28/08/2023	R053 On 02-May-24			Bond Future	12.45	94.2367	94.7314	94.2367	0.00
28/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7718	7	8	7	0.00
28/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7763	7	8	7	0.00
28/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7674	7	8	7	0.00
28/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3654	4	4	4	0.00
28/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3608	4	4	4	0.00
28/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3631	4	4	4	0.00
28/08/2023	R053 On 01-August-24			Bond Future	12.56	96.3263	96.8323	96.3263	0.00
28/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8378	8	8	8	0.00
28/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8420	8	8	8	0.00
28/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8335	8	8	8	0.00
28/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4367	5	4	5	0.00
28/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4319	5	4	5	0.00
28/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4343	5	4	5	0.00
28/08/2023	R053 On 07-November-24			Bond Future	12.69	92.6606	93.1787	92.6606	0.00
28/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6852	7	7	7	0.00
28/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6890	7	7	7	0.00
28/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6813	7	7	7	0.00
28/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6137	6	6	6	0.00
28/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6074	6	6	6	0.00
28/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6106	6	6	6	0.00
28/08/2023	R186 On 02-November-23			Bond Future	8.86	108.2272	108.3451	108.2272	115,991.00
28/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1718	2	2	2	0.00
28/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1697	2	2	2	0.00
28/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1740	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
28/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4206	4	4	4	0.00
28/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1232	1	1	1	1,715.00
28/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	33	0	0	0	1,715.00
28/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	447	1	0	1	0.00
28/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	277	0	0	0	0.00
28/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	288	0	0	0	0.00
28/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	282	0	0	0	0.00
28/08/2023	R186 On 01-February-24			Bond Future	8.84	105.3435	105.4640	105.3435	0.00
28/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2245	2	2	2	0.00
28/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2226	2	2	2	0.00
28/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2264	2	2	2	0.00
28/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	538	1	1	1	0.00
28/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	550	1	1	1	0.00
28/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	544	1	1	1	0.00
28/08/2023	R186 On 02-May-24			Bond Future	8.80	107.7122	107.8356	107.7122	0.00
28/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	468	0	0	0	0.00
28/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	462	0	0	0	0.00
28/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	475	0	0	0	0.00
28/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4045	4	4	4	0.00
28/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2779	3	3	3	2,030.00
28/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	369	0	0	0	2,030.00
28/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	624	1	1	1	0.00
28/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2366	2	2	2	0.00
28/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2402	2	2	2	0.00
28/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2383	2	2	2	0.00
28/08/2023	R186 On 01-August-24			Bond Future	8.78	104.7927	104.9191	104.7927	0.00
28/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1262	1	1	1	0.00
28/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1250	1	1	1	0.00
28/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1274	1	1	1	0.00
28/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1441	2	1	2	0.00
28/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1460	2	1	2	0.00
28/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1451	2	1	2	0.00
28/08/2023	R186 On 07-November-24			Bond Future	8.80	107.1939	107.3237	107.1939	0.00
28/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1804	2	2	2	0.00
28/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1791	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
28/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1816	2	2	2	0.00
28/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1138	1	1	1	0.00
28/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1151	1	1	1	0.00
28/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1145	1	1	1	0.00
28/08/2023	R197 On 02-November-23			Bond Future	341.80	341.8259	341.7997	341.8259	0.00
28/08/2023	R202 On 02-November-23			Bond Future	257.48	257.2591	257.4824	257.2591	4,618.00
28/08/2023	R202 On 01-February-24			Bond Future	258.34	258.1127	258.3408	258.1127	460.00
28/08/2023	R202 On 02-May-24			Bond Future	264.21	263.9773	264.2110	263.9773	0.00
28/08/2023	R202 On 01-August-24			Bond Future	265.04	264.7955	265.0401	264.7955	0.00
28/08/2023	R202 On 07-November-24			Bond Future	271.19	270.9410	271.1928	270.9410	0.00
28/08/2023	R209 On 02-November-23			Bond Future	11.74	64.9733	65.2223	64.9733	26,989.00
28/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	780	1	1	1	0.00
28/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	796	1	1	1	0.00
28/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	764	1	1	1	0.00
28/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2777	3	3	3	0.00
28/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2710	3	3	3	0.00
28/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2743	3	3	3	0.00
28/08/2023	R209 On 01-February-24			Bond Future	11.83	66.4304	66.6849	66.4304	1,690.00
28/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3316	3	3	3	0.00
28/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3344	3	3	3	0.00
28/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3288	3	3	3	0.00
28/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	1952	2	2	2	0.00
28/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	1917	2	2	2	0.00
28/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	1934	2	2	2	0.00
28/08/2023	R209 On 02-May-24			Bond Future	11.92	64.7707	65.0310	64.7707	0.00
28/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1604	2	2	2	0.00
28/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1621	2	2	2	0.00
28/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1588	2	2	2	0.00
28/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5213	5	5	5	0.00
28/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5146	5	5	5	0.00
28/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5180	5	5	5	0.00
28/08/2023	R209 On 01-August-24			Bond Future	12.02	66.2075	66.4738	66.2075	0.00
28/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2918	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
28/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2940	3	3	3	0.00
28/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2896	3	3	3	0.00
28/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4017	4	4	4	0.00
28/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	3968	4	4	4	0.00
28/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	3993	4	4	4	0.00
28/08/2023	R209 On 07-November-24			Bond Future	12.15	64.5686	64.8414	64.5686	0.00
28/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3974	4	4	4	0.00
28/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3998	4	4	4	0.00
28/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3950	4	4	4	0.00
28/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3685	4	4	4	0.00
28/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3644	4	4	4	0.00
28/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3665	4	4	4	0.00
28/08/2023	R210 On 02-November-23			Bond Future	227.59	227.6076	227.5927	227.6076	206.00
28/08/2023	R210 On 01-February-24			Bond Future	232.75	232.7665	232.7512	232.7665	300.00
28/08/2023	R210 On 02-May-24			Bond Future	234.78	234.7966	234.7831	234.7966	0.00
28/08/2023	R210 On 01-August-24			Bond Future	240.05	240.0626	240.0496	240.0626	0.00
28/08/2023	R210 On 07-November-24			Bond Future	242.29	242.2925	242.2860	242.2925	0.00
28/08/2023	R213 On 02-November-23			Bond Future	10.70	82.6995	82.8392	82.6995	35,027.00
28/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2558	2	3	2	0.00
28/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2527	2	3	2	0.00
28/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2589	3	3	3	0.00
28/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8244	8	8	8	0.00
28/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3607	4	4	4	731.00
28/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2025	2	2	2	731.00
28/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	993	1	1	1	0.00
28/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	54	0	0	0	731.00
28/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	454	1	0	1	0.00
28/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	743	1	1	1	0.00
28/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	766	1	1	1	0.00
28/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	754	1	1	1	0.00
28/08/2023	R213 On 01-February-24			Bond Future	10.78	84.5539	84.6968	84.5539	0.00
28/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4783	5	5	5	0.00
28/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4752	5	5	5	0.00
28/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4814	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
28/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	929	1	1	1	0.00
28/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	947	1	1	1	0.00
28/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	938	1	1	1	0.00
28/08/2023	R213 On 02-May-24			Bond Future	10.86	82.8956	83.0417	82.8956	0.00
28/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1665	2	2	2	0.00
28/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1649	2	2	2	0.00
28/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1680	2	2	2	0.00
28/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4046	4	4	4	0.00
28/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4101	4	4	4	0.00
28/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4074	4	4	4	0.00
28/08/2023	R213 On 01-August-24			Bond Future	10.94	84.7355	84.8851	84.7355	0.00
28/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2864	3	3	3	0.00
28/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2843	3	3	3	0.00
28/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2885	3	3	3	0.00
28/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3138	3	3	3	0.00
28/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3177	3	3	3	0.00
28/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3158	3	3	3	0.00
28/08/2023	R213 On 07-November-24			Bond Future	11.07	83.1181	83.2717	83.1181	0.00
28/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3624	4	4	4	0.00
28/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3601	4	4	4	0.00
28/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3646	4	4	4	0.00
28/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3023	3	3	3	0.00
28/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3057	3	3	3	0.00
28/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3040	3	3	3	0.00
28/08/2023	R214 On 02-November-23			Bond Future	12.15	60.4119	60.7123	60.4119	20,268.00
28/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	435	0	0	0	0.00
28/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	446	0	0	0	0.00
28/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	425	0	0	0	0.00
28/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	3971	4	4	4	0.00
28/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	3887	4	4	4	0.00
28/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	3929	4	4	4	0.00
28/08/2023	R214 On 01-February-24			Bond Future	12.25	61.7666	62.0737	61.7666	0.00
28/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2293	2	2	2	0.00
28/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2317	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
28/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2341	2	2	2	0.00
28/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2778	3	3	3	0.00
28/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2802	3	3	3	0.00
28/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	2827	3	3	3	0.00
28/08/2023	R214 On 02-May-24			Bond Future	12.34	59.8500	60.1641	59.8500	0.00
28/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1447	1	1	1	0.00
28/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1461	1	1	1	0.00
28/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1433	1	1	1	0.00
28/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	5826	6	6	6	0.00
28/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5749	6	6	6	0.00
28/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5787	6	6	6	0.00
28/08/2023	R214 On 01-August-24			Bond Future	12.44	61.1780	61.4992	61.1780	0.00
28/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3024	3	3	3	0.00
28/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3046	3	3	3	0.00
28/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3001	3	3	3	0.00
28/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4340	5	4	5	0.00
28/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4288	4	4	4	0.00
28/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4314	5	4	5	0.00
28/08/2023	R214 On 07-November-24			Bond Future	12.57	59.2732	59.6021	59.2732	0.00
28/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	4042	4	4	4	0.00
28/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4066	4	4	4	0.00
28/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	4017	4	4	4	0.00
28/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	3897	4	4	4	0.00
28/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	3855	4	4	4	0.00
28/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	3876	4	4	4	0.00
28/08/2023	R248 On 02-November-23			Bond Future	12.29	74.0141	74.3790	74.0141	232,817.00
28/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	399	0	0	0	0.00
28/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	409	0	0	0	0.00
28/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	389	0	0	0	0.00
28/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	854	1	1	1	207.00
28/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2744	3	3	3	207.00
28/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7280	7	7	7	0.00
28/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	304	0	0	0	207.00
28/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1551	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
28/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	3833	4	4	4	0.00
28/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5487	6	5	6	0.00
28/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5375	6	5	6	0.00
28/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5431	6	5	6	0.00
28/08/2023	R248 On 01-February-24			Bond Future	12.40	75.6739	76.0468	75.6739	0.00
28/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2509	2	3	2	0.00
28/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2536	2	3	2	0.00
28/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2481	2	2	2	0.00
28/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1093	1	1	1	1,000.00
28/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2934	3	3	3	1,000.00
28/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6673	6	7	6	0.00
28/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1434	2	1	2	1,000.00
28/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3488	4	3	4	0.00
28/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6586	7	7	7	0.00
28/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	3978	4	4	4	0.00
28/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	3914	4	4	4	0.00
28/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	3946	4	4	4	0.00
28/08/2023	R248 On 02-May-24			Bond Future	12.49	72.9257	73.3071	72.9257	0.00
28/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1567	1	2	1	0.00
28/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1583	1	2	1	0.00
28/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1551	1	2	1	0.00
28/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	7865	8	8	8	0.00
28/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	7765	8	8	8	0.00
28/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	7815	8	8	8	0.00
28/08/2023	R248 On 01-August-24			Bond Future	12.60	74.5436	74.9338	74.5436	13,000.00
28/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3744	4	4	4	0.00
28/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3771	4	4	4	0.00
28/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3717	4	4	4	0.00
28/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5422	6	5	6	0.00
28/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5360	6	5	6	0.00
28/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5391	6	5	6	0.00
28/08/2023	R248 On 07-November-24			Bond Future	12.74	71.7997	72.1992	71.7997	0.00
28/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	5071	5	5	5	0.00
28/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5100	5	5	5	0.00
28/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	5041	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
28/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4799	5	5	5	0.00
28/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4750	5	5	5	0.00
28/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4775	5	5	5	0.00
28/08/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/08/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00