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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/09/2023 TO: 18/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/09/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/09/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/09/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/09/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/09/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/09/2023	2025 On 02-November-23			Bond Future	172.78		172.7474	172.7823	172.7474	5,228.00
18/09/2023	2025 On 01-February-24			Bond Future	174.87		174.8292	174.8661	174.8292	2,884.00
18/09/2023	2025 On 02-May-24			Bond Future	178.77		178.7334	178.7716	178.7334	0.00
18/09/2023	2025 On 01-August-24			Bond Future	180.89		180.8544	180.8946	180.8544	0.00
18/09/2023	2025 On 07-November-24			Bond Future	185.14		185.1009	185.1428	185.1009	0.00
18/09/2023	2029 On 02-November-23			Bond Future	124.74		124.6849	124.7417	124.6849	2,068.00
18/09/2023	2029 On 01-February-24			Bond Future	127.54		127.4836	127.5416	127.4836	728.00
18/09/2023	2029 On 02-May-24			Bond Future	129.02		128.9627	129.0226	128.9627	0.00
18/09/2023	2029 On 01-August-24			Bond Future	131.88		131.8212	131.8828	131.8212	0.00
18/09/2023	2029 On 07-November-24			Bond Future	133.58		133.5147	133.5790	133.5147	0.00
18/09/2023	2030 On 02-November-23			Bond Future	10.54		90.8689	90.7444	90.8689	90,109.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1789	2	2	2	0.00
18/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1818	2	2	2	0.00
18/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1761	2	2	2	0.00
18/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	283	0	0	0	800.00
18/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4320	4	4	4	0.00
18/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	19	0	0	0	800.00
18/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	132	0	0	0	500.00
18/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	764	1	1	1	500.00
18/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3819	4	4	4	0.00
18/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1277	1	1	1	500.00
18/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2753	3	3	3	500.00
18/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6888	7	7	7	0.00
18/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	36	0	0	0	500.00
18/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	372	0	0	0	0.00
18/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	935	1	1	1	0.00
18/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	203	0	0	0	500.00
18/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1381	1	1	1	0.00
18/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2878	3	3	3	0.00
18/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2255	2	2	2	0.00
18/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	153	0	0	0	800.00
18/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4161	4	4	4	0.00
18/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	678	1	1	1	0.00
18/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	653	1	1	1	0.00
18/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	666	1	1	1	0.00
18/09/2023	2030 On 01-February-24			Bond Future	10.62	88.8805	88.7533	88.8805	0.00
18/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	506	1	1	1	400.00
18/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1027	1	1	1	400.00
18/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6158	6	6	6	0.00
18/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3729	4	4	4	0.00
18/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	850	1	1	1	1,360.00
18/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3872	4	4	4	0.00
18/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3843	4	4	4	0.00
18/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3900	4	4	4	0.00
18/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1156	1	1	1	200.00
18/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2887	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
18/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5044	5	5	5	0.00
18/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1537	2	2	2	500.00
18/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5389	6	5	6	0.00
18/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	805	1	1	1	500.00
18/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5358	5	5	5	0.00
18/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	933	1	1	1	500.00
18/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	558	1	1	1	500.00
18/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3464	3	3	3	0.00
18/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2458	2	2	2	0.00
18/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	552	1	1	1	500.00
18/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3796	4	4	4	0.00
18/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	621	1	1	1	200.00
18/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1360	1	1	1	700.00
18/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3022	3	3	3	0.00
18/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	929	1	1	1	0.00
18/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	949	1	1	1	0.00
18/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	939	1	1	1	0.00
18/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	990	1	1	1	1,360.00
18/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3673	4	4	4	0.00
18/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	426	0	0	0	400.00
18/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4853	5	5	5	0.00
18/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3266	3	3	3	0.00
18/09/2023	2030 On 02-May-24			Bond Future	10.71	90.8437	90.7138	90.8437	0.00
18/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1037	1	1	1	0.00
18/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1026	1	1	1	0.00
18/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1049	1	1	1	0.00
18/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3388	3	3	3	500.00
18/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9247	9	9	9	0.00
18/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2276	2	2	2	500.00
18/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	6912	7	7	7	0.00
18/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2693	3	3	3	1,080.00
18/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	879	1	1	1	1,000.00
18/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1478	2	1	2	1,000.00
18/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5604	6	6	6	0.00
18/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	966	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5095	5	5	5	0.00
18/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3656	4	4	4	0.00
18/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	689	1	1	1	1,080.00
18/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2266	2	2	2	0.00
18/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1807	2	2	2	0.00
18/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	339	0	0	0	500.00
18/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2628	3	3	3	0.00
18/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4565	4	5	4	0.00
18/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4624	5	5	5	0.00
18/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4595	5	5	5	0.00
18/09/2023	2030 On 01-August-24			Bond Future	10.82	88.8300	88.6976	88.8300	0.00
18/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1990	2	2	2	0.00
18/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1973	2	2	2	0.00
18/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2007	2	2	2	0.00
18/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3633	4	4	4	0.00
18/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3676	4	4	4	0.00
18/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3655	4	4	4	0.00
18/09/2023	2030 On 07-November-24			Bond Future	10.95	90.8898	90.7546	90.8898	0.00
18/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2714	3	3	3	0.00
18/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2733	3	3	3	0.00
18/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2695	3	3	3	0.00
18/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3444	3	3	3	0.00
18/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3409	3	3	3	0.00
18/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3426	3	3	3	0.00
18/09/2023	2032 On 02-November-23			Bond Future	11.45	84.0709	83.8841	84.0709	171,435.00
18/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	725	1	1	1	0.00
18/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	705	1	1	1	0.00
18/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	745	1	1	1	0.00
18/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	183	0	0	0	10,000.00
18/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	39	0	0	0	500.00
18/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1664	2	2	2	0.00
18/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	343	0	0	0	0.00
18/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	9	0	0	0	7,750.00
18/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2238	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
18/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	829	1	1	1	0.00
18/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	89	0	0	0	500.00
18/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1375	2	1	2	0.00
18/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2652	3	3	3	0.00
18/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	42	0	0	0	500.00
18/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	472	1	0	1	500.00
18/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	3995	4	4	4	0.00
18/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	284	0	0	0	500.00
18/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2165	2	2	2	0.00
18/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4191	4	4	4	0.00
18/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1120	1	1	1	500.00
18/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1612	2	2	2	500.00
18/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3640	3	4	3	0.00
18/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	687	1	1	1	500.00
18/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2471	2	2	2	500.00
18/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4239	4	4	4	0.00
18/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	943	1	1	1	15,500.00
18/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5370	5	5	5	0.00
18/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	3043	3	3	3	0.00
18/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1718	2	2	2	0.00
18/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1773	2	2	2	0.00
18/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1745	2	2	2	0.00
18/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	553	1	1	1	0.00
18/09/2023	2032 On 01-February-24			Bond Future	11.55	85.9375	85.7465	85.9375	0.00
18/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	904	1	1	1	1,200.00
18/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5590	6	6	6	0.00
18/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	296	0	0	0	1,200.00
18/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3142	3	3	3	0.00
18/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3170	3	3	3	0.00
18/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3114	3	3	3	0.00
18/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1406	2	1	2	500.00
18/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	5966	6	6	6	0.00
18/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	703	1	1	1	500.00
18/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5186	5	5	5	0.00
18/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	930	1	1	1	200.00

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18/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2895	3	3	3	0.00
18/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1994	2	2	2	200.00
18/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	981	1	1	1	200.00
18/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4576	4	5	4	0.00
18/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3564	3	4	3	0.00
18/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	784	1	1	1	500.00
18/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5277	5	5	5	0.00
18/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1852	2	2	2	0.00
18/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1818	2	2	2	0.00
18/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1835	2	2	2	0.00
18/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4647	5	5	5	0.00
18/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7788	8	8	8	0.00
18/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	873	1	1	1	1,200.00
18/09/2023	2032 On 02-May-24			Bond Future	11.67	83.6743	83.4792	83.6743	0.00
18/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1040	1	1	1	0.00
18/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1052	1	1	1	0.00
18/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1028	1	1	1	0.00
18/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	850	1	1	1	1,000.00
18/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1456	2	1	2	1,000.00
18/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6598	7	7	7	0.00
18/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1088	1	1	1	500.00
18/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1833	2	2	2	500.00
18/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7505	8	8	8	0.00
18/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8065	8	8	8	0.00
18/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1164	1	1	1	1,550.00
18/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2339	2	2	2	1,550.00
18/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5896	6	6	6	0.00
18/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	961	1	1	1	1,550.00
18/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3783	4	4	4	0.00
18/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1081	1	1	1	500.00
18/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4479	4	4	4	0.00
18/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6110	6	6	6	0.00
18/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1314	1	1	1	1,000.00
18/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5184	5	5	5	0.00
18/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6993	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
18/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6291	6	6	6	0.00
18/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6218	6	6	6	0.00
18/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6254	6	6	6	0.00
18/09/2023	2032 On 01-August-24			Bond Future	11.80	85.5084	85.3093	85.5084	0.00
18/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2017	2	2	2	0.00
18/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2034	2	2	2	0.00
18/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1999	2	2	2	0.00
18/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4975	5	5	5	0.00
18/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4917	5	5	5	0.00
18/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4946	5	5	5	0.00
18/09/2023	2032 On 07-November-24			Bond Future	11.95	83.3255	83.1221	83.3255	0.00
18/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2665	3	3	3	0.00
18/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2646	3	3	3	0.00
18/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2684	3	3	3	0.00
18/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4678	5	5	5	0.00
18/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4728	5	5	5	0.00
18/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4703	5	5	5	0.00
18/09/2023	2033 On 02-November-23			Bond Future	117.05	116.9540	117.0468	116.9540	2,258.00
18/09/2023	2033 On 01-February-24			Bond Future	119.67	119.5793	119.6740	119.5793	5,737.00
18/09/2023	2033 On 02-May-24			Bond Future	120.88	120.7865	120.8845	120.7865	0.00
18/09/2023	2033 On 01-August-24			Bond Future	123.56	123.4638	123.5643	123.4638	0.00
18/09/2023	2033 On 07-November-24			Bond Future	124.97	124.8624	124.9664	124.8624	0.00
18/09/2023	2037 On 02-November-23			Bond Future	12.49	76.8969	76.7196	76.8969	71,295.00
18/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	125	0	0	0	0.00
18/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	130	0	0	0	0.00
18/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	120	0	0	0	0.00
18/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6813	7	7	7	0.00
18/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1588	2	2	2	731.00
18/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	536	1	1	1	731.00
18/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3038	3	3	3	0.00
18/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	104	0	0	0	731.00
18/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1453	1	1	1	0.00
18/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5228	5	5	5	0.00
18/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5124	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
18/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5176	5	5	5	0.00
18/09/2023	2037 On 01-February-24			Bond Future	12.62	74.3480	74.1668	74.3480	76,958.00
18/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1980	2	2	2	0.00
18/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1957	2	2	2	0.00
18/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2004	2	2	2	0.00
18/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7080	7	7	7	0.00
18/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3644	4	4	4	0.00
18/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1487	2	1	2	2,500.00
18/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2086	2	2	2	2,500.00
18/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4231	4	4	4	0.00
18/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	853	1	1	1	2,500.00
18/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3481	3	3	3	0.00
18/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3539	3	4	3	0.00
18/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3510	3	4	3	0.00
18/09/2023	2037 On 02-May-24			Bond Future	12.75	75.9899	75.8048	75.9899	0.00
18/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	945	1	1	1	0.00
18/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	934	1	1	1	0.00
18/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	956	1	1	1	0.00
18/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7864	8	8	8	0.00
18/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7956	8	8	8	0.00
18/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7910	8	8	8	0.00
18/09/2023	2037 On 01-August-24			Bond Future	12.90	73.3997	73.2108	73.3997	0.00
18/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2243	2	2	2	0.00
18/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2225	2	2	2	0.00
18/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2262	2	2	2	0.00
18/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6245	6	6	6	0.00
18/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6313	6	6	6	0.00
18/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6279	6	6	6	0.00
18/09/2023	2037 On 07-November-24			Bond Future	13.06	75.1000	74.9070	75.1000	0.00
18/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3281	3	3	3	0.00
18/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3303	3	3	3	0.00
18/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3259	3	3	3	0.00
18/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5645	6	6	6	0.00
18/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5589	5	6	5	0.00
18/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5617	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2038 On 02-November-23			Bond Future	126.32	126.3250	126.3200	126.3250	4,695.00
18/09/2023	2038 On 01-February-24			Bond Future	127.14	127.1403	127.1367	127.1403	0.00
18/09/2023	2038 On 02-May-24			Bond Future	129.98	129.9793	129.9760	129.9793	0.00
18/09/2023	2038 On 01-August-24			Bond Future	130.79	130.7890	130.7869	130.7890	0.00
18/09/2023	2038 On 07-November-24			Bond Future	133.86	133.8586	133.8569	133.8586	0.00
18/09/2023	2040 On 02-November-23			Bond Future	12.70	77.3634	77.1768	77.3634	47,814.00
18/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	68	0	0	0	0.00
18/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	65	0	0	0	0.00
18/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	70	0	0	0	0.00
18/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	395	0	0	0	875.00
18/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2444	3	2	3	0.00
18/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	48	0	0	0	875.00
18/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	147	0	0	0	128.00
18/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1318	1	1	1	128.00
18/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5107	5	5	5	0.00
18/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	293	0	0	0	128.00
18/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1889	2	2	2	0.00
18/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5321	5	5	5	0.00
18/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3793	4	4	4	0.00
18/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7062	7	7	7	0.00
18/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1026	1	1	1	875.00
18/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6464	6	6	6	0.00
18/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6583	6	7	6	0.00
18/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6523	6	7	6	0.00
18/09/2023	2040 On 01-February-24			Bond Future	12.83	74.5744	74.3837	74.5744	94,218.00
18/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1654	2	2	2	0.00
18/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1675	2	2	2	0.00
18/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1632	2	2	2	0.00
18/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4375	4	4	4	0.00
18/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4305	4	4	4	0.00
18/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4340	4	4	4	0.00
18/09/2023	2040 On 02-May-24			Bond Future	12.96	76.2212	76.0264	76.2212	0.00
18/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	957	1	1	1	0.00
18/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	968	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
18/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	946	1	1	1	0.00
18/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8675	9	9	9	0.00
18/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8575	8	9	8	0.00
18/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8625	8	9	8	0.00
18/09/2023	2040 On 01-August-24			Bond Future	13.11	73.3857	73.1868	73.3857	0.00
18/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2368	2	2	2	0.00
18/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2388	2	2	2	0.00
18/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2348	2	2	2	0.00
18/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6588	6	7	6	0.00
18/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6516	6	7	6	0.00
18/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6552	6	7	6	0.00
18/09/2023	2040 On 07-November-24			Bond Future	13.27	75.0852	74.8820	75.0852	0.00
18/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3530	4	4	4	0.00
18/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3506	4	4	4	0.00
18/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3554	4	4	4	0.00
18/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5670	6	6	6	0.00
18/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5728	6	6	6	0.00
18/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5699	6	6	6	0.00
18/09/2023	2044 On 02-November-23			Bond Future	12.79	73.3915	73.2885	73.3915	52,373.00
18/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	42	0	0	0	0.00
18/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	44	0	0	0	0.00
18/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	41	0	0	0	0.00
18/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1499	2	1	2	0.00
18/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2258	2	2	2	0.00
18/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	226	0	0	0	5,860.00
18/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1155	1	1	1	6,375.00
18/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4739	5	5	5	0.00
18/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1732	2	2	2	5,860.00
18/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7334	7	7	7	0.00
18/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7210	7	7	7	0.00
18/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7272	7	7	7	0.00
18/09/2023	2044 On 01-February-24			Bond Future	12.92	70.6396	70.5342	70.6396	31,894.00
18/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1337	1	1	1	0.00
18/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1319	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
18/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1356	1	1	1	0.00
18/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4814	5	5	5	0.00
18/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4893	5	5	5	0.00
18/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4853	5	5	5	0.00
18/09/2023	2044 On 02-May-24			Bond Future	13.05	72.1994	72.0920	72.1994	0.00
18/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	925	1	1	1	0.00
18/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	915	1	1	1	0.00
18/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	936	1	1	1	0.00
18/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8792	9	9	9	0.00
18/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8895	9	9	9	0.00
18/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8843	9	9	9	0.00
18/09/2023	2044 On 01-August-24			Bond Future	13.19	69.4008	69.2912	69.4008	0.00
18/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2127	2	2	2	0.00
18/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2108	2	2	2	0.00
18/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2145	2	2	2	0.00
18/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6951	7	7	7	0.00
18/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7029	7	7	7	0.00
18/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6990	7	7	7	0.00
18/09/2023	2044 On 07-November-24			Bond Future	13.34	71.0078	70.8959	71.0078	0.00
18/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3552	4	4	4	0.00
18/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3575	4	4	4	0.00
18/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3528	4	4	4	0.00
18/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5812	6	6	6	0.00
18/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5753	6	6	6	0.00
18/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5783	6	6	6	0.00
18/09/2023	2046 On 02-November-23			Bond Future	108.44	108.6138	108.4421	108.6138	16,148.00
18/09/2023	2046 On 01-February-24			Bond Future	110.88	111.0519	110.8762	111.0519	0.00
18/09/2023	2046 On 02-May-24			Bond Future	111.20	111.3823	111.2032	111.3823	0.00
18/09/2023	2046 On 01-August-24			Bond Future	113.67	113.8506	113.6679	113.8506	0.00
18/09/2023	2046 On 07-November-24			Bond Future	114.13	114.3195	114.1341	114.3195	0.00
18/09/2023	2050 On 02-November-23			Bond Future	109.82	109.5426	109.8167	109.5426	14,081.00
18/09/2023	2050 On 01-February-24			Bond Future	110.03	109.7508	110.0323	109.7508	0.00
18/09/2023	2050 On 02-May-24			Bond Future	112.49	112.2015	112.4896	112.2015	0.00
18/09/2023	2050 On 01-August-24			Bond Future	112.68	112.3805	112.6758	112.3805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2050 On 07-November-24			Bond Future	115.32	115.0177	115.3204	115.0177	0.00
18/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	AL37 On 02-November-23			Index Future	904.33	905.3010	904.3260	905.3010	0.00
18/09/2023	AL37 On 01-February-24			Index Future	924.40	925.4010	924.4030	925.4010	0.00
18/09/2023	AL37 On 02-May-24			Index Future	944.84	945.8540	944.8410	945.8540	0.00
18/09/2023	AL37 On 01-August-24			Index Future	965.59	966.6150	965.5870	966.6150	0.00
18/09/2023	AL37 On 07-November-24			Index Future	988.07	989.1080	988.0670	989.1080	0.00
18/09/2023	AL7T On 02-November-23			Index Future	1017.87	1020.0160	1017.8680	1020.0160	0.00
18/09/2023	AL7T On 01-February-24			Index Future	1040.47	1042.6630	1040.4650	1042.6630	0.00
18/09/2023	AL7T On 02-May-24			Index Future	1063.47	1065.7080	1063.4690	1065.7080	0.00
18/09/2023	AL7T On 01-August-24			Index Future	1086.82	1089.0990	1086.8200	1089.0990	0.00
18/09/2023	AL7T On 07-November-24			Index Future	1112.12	1114.4420	1112.1220	1114.4420	0.00
18/09/2023	ALBI On 02-November-23			Index Future	890.45	891.8980	890.4510	891.8980	107.00
18/09/2023	ALBI On 01-February-24			Index Future	910.22	911.7000	910.2200	911.7000	0.00
18/09/2023	ALBI On 02-May-24			Index Future	930.34	931.8510	930.3440	931.8510	0.00
18/09/2023	ALBI On 01-August-24			Index Future	950.77	952.3040	950.7720	952.3040	0.00
18/09/2023	ALBI On 07-November-24			Index Future	972.91	974.4640	972.9070	974.4640	0.00
18/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/09/2023	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
18/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	CI43 On 31-January-43			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/09/2023	CI58 On 31-January-58			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	CS33 On 15-September-33			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
18/09/2023	ES33 On 02-November-23			Bond Future	12.99	71.2166	71.0483	71.2166	0.00
18/09/2023	ES33 On 01-February-24			Bond Future	13.15	72.8152	72.6430	72.8152	0.00
18/09/2023	ES33 On 02-May-24			Bond Future	13.31	70.6419	70.4661	70.6419	0.00
18/09/2023	ES33 On 01-August-24			Bond Future	13.49	72.2061	72.0266	72.2061	0.00
18/09/2023	ES33 On 07-November-24			Bond Future	13.71	70.0949	69.9115	70.0949	0.00
18/09/2023	ES42 On 02-November-23			Bond Future	13.48	66.8210	66.6808	66.8210	0.00
18/09/2023	ES42 On 01-February-24			Bond Future	13.62	68.3210	68.1776	68.3210	0.00
18/09/2023	ES42 On 02-May-24			Bond Future	13.78	65.5838	65.4374	65.5838	0.00
18/09/2023	ES42 On 01-August-24			Bond Future	13.95	67.0345	66.8851	67.0345	0.00
18/09/2023	ES42 On 07-November-24			Bond Future	14.14	64.3359	64.1833	64.3359	0.00
18/09/2023	GOVI On 02-November-23			GOVI	877.75	879.1780	877.7480	879.1780	819.00
18/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	80520	7	8	7	0.00
18/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	80620	7	8	7	0.00
18/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	80720	7	8	7	0.00
18/09/2023	GOVI On 01-February-24			GOVI	897.24	898.6990	897.2350	898.6990	0.00
18/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	172550	19	17	19	0.00
18/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	172450	19	17	19	0.00
18/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	172350	19	17	19	0.00
18/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 02-May-24			GOVI	917.07	918.5620	917.0720	918.5620	0.00
18/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	339180	32	34	32	0.00
18/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	339080	32	34	32	0.00
18/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	338980	32	34	32	0.00
18/09/2023	GOVI On 01-August-24			GOVI	937.21	938.7230	937.2080	938.7230	0.00
18/09/2023	GOVI On 01-August-24	943.38	Call	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
18/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	61620	5	6	5	0.00
18/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	61820	5	6	5	0.00
18/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	61720	5	6	5	0.00
18/09/2023	GOVI On 07-November-24			GOVI	959.03	960.5670	959.0270	960.5670	0.00
18/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	102470	12	10	12	0.00
18/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	102370	12	10	12	0.00
18/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	102270	12	10	12	0.00
18/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2023	IGOV On 02-November-23			Index Future	328.84	328.6630	328.8370	328.6630	475.00
18/09/2023	IGOV On 01-February-24			Index Future	336.22	336.0400	336.2180	336.0400	0.00
18/09/2023	IGOV On 02-May-24			Index Future	343.73	343.5450	343.7300	343.5450	0.00
18/09/2023	IGOV On 01-August-24			Index Future	351.35	351.1620	351.3540	351.1620	0.00
18/09/2023	IGOV On 07-November-24			Index Future	359.62	359.4140	359.6150	359.4140	0.00
18/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.32	91.6700	91.6800	91.6700	0.00
18/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
18/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
18/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.41	91.5900	91.5900	91.5900	0.00
18/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.43	91.5600	91.5700	91.5600	0.00
18/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.43	91.5700	91.5700	91.5700	0.00
18/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.42	91.5800	91.5800	91.5800	0.00
18/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.22	91.7800	91.7850	91.7800	0.00
18/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.11	91.8900	91.8900	91.8900	0.00
18/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.95	92.0500	92.0550	92.0500	0.00
18/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.91	92.1000	92.0950	92.1000	0.00
18/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.86	92.1400	92.1450	92.1400	0.00
18/09/2023	R035 On 02-November-23			Bond Future	12.16	81.9587	81.7537	81.9587	181,093.00
18/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	572	1	1	1	6,500.00
18/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	254	0	0	0	0.00
18/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	246	0	0	0	0.00
18/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	262	0	0	0	0.00
18/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	86	0	0	0	400.00
18/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3936	4	4	4	0.00
18/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	10	0	0	0	400.00
18/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1775	2	2	2	731.00
18/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7071	7	7	7	0.00
18/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	634	1	1	1	731.00
18/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	96	0	0	0	731.00
18/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1336	1	1	1	0.00
18/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2828	3	3	3	0.00
18/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5718	6	6	6	0.00
18/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	445	0	0	0	400.00
18/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8562	8	9	8	0.00
18/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4151	4	4	4	0.00
18/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4245	4	4	4	0.00
18/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4198	4	4	4	0.00
18/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2982	3	3	3	0.00
18/09/2023	R035 On 01-February-24			Bond Future	12.28	83.7784	83.5688	83.7784	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	230	0	0	0	400.00
18/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	550	1	1	1	400.00
18/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6607	7	7	7	0.00
18/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2439	3	2	3	0.00
18/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2465	3	2	3	0.00
18/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2413	3	2	3	0.00
18/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2931	3	3	3	0.00
18/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2881	3	3	3	0.00
18/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2906	3	3	3	0.00
18/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	921	1	1	1	400.00
18/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6777	7	7	7	0.00
18/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9347	9	9	9	0.00
18/09/2023	R035 On 02-May-24			Bond Future	12.41	81.1171	80.9031	81.1171	0.00
18/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1033	1	1	1	0.00
18/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1044	1	1	1	0.00
18/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1022	1	1	1	0.00
18/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7431	7	7	7	0.00
18/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7343	7	7	7	0.00
18/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7387	7	7	7	0.00
18/09/2023	R035 On 01-August-24			Bond Future	12.54	82.8953	82.6769	82.8953	0.00
18/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2257	2	2	2	0.00
18/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2276	2	2	2	0.00
18/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2238	2	2	2	0.00
18/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6028	6	6	6	0.00
18/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5962	6	6	6	0.00
18/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5995	6	6	6	0.00
18/09/2023	R035 On 07-November-24			Bond Future	12.71	80.3027	80.0794	80.3027	0.00
18/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3039	3	3	3	0.00
18/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3018	3	3	3	0.00
18/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3059	3	3	3	0.00
18/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5584	5	6	5	0.00
18/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5642	6	6	6	0.00
18/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5613	6	6	6	0.00
18/09/2023	R053 On 02-November-23			Bond Future	12.63	93.6166	93.4431	93.6166	5,189.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2972	3	3	3	0.00
18/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2929	3	3	3	0.00
18/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3016	3	3	3	0.00
18/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1601	2	2	2	0.00
18/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1654	2	2	2	0.00
18/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1627	2	2	2	0.00
18/09/2023	R053 On 01-February-24			Bond Future	12.74	95.6951	95.5177	95.6951	0.00
18/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4587	5	5	5	0.00
18/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4627	5	5	5	0.00
18/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4546	5	5	5	0.00
18/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3325	3	3	3	0.00
18/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3269	3	3	3	0.00
18/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3297	3	3	3	0.00
18/09/2023	R053 On 02-May-24			Bond Future	12.87	91.9447	91.7635	91.9447	0.00
18/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5588	6	6	6	0.00
18/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5549	6	6	6	0.00
18/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5627	6	6	6	0.00
18/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4440	4	4	4	0.00
18/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4497	4	4	4	0.00
18/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4469	4	4	4	0.00
18/09/2023	R053 On 01-August-24			Bond Future	12.99	93.9594	93.7745	93.9594	0.00
18/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6205	6	6	6	0.00
18/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6243	6	6	6	0.00
18/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6168	6	6	6	0.00
18/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5257	5	5	5	0.00
18/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5199	5	5	5	0.00
18/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5228	5	5	5	0.00
18/09/2023	R053 On 07-November-24			Bond Future	13.15	90.2661	90.0773	90.2661	0.00
18/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	4985	5	5	5	0.00
18/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5017	5	5	5	0.00
18/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	4953	5	5	5	0.00
18/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7378	7	7	7	0.00
18/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7303	7	7	7	0.00
18/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7341	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
18/09/2023	R186 On 02-November-23			Bond Future	9.11	107.7613	107.6619	107.7613	124,977.00
18/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1069	1	1	1	0.00
18/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1089	1	1	1	0.00
18/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1049	1	1	1	0.00
18/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	638	1	1	1	1,715.00
18/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3514	4	4	4	0.00
18/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	24	0	0	0	1,715.00
18/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	536	1	1	1	0.00
18/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	323	0	0	0	0.00
18/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	309	0	0	0	0.00
18/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	316	0	0	0	0.00
18/09/2023	R186 On 01-February-24			Bond Future	9.12	104.8438	104.7421	104.8438	0.00
18/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1592	2	2	2	0.00
18/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1575	2	2	2	0.00
18/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1610	2	2	2	0.00
18/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	606	1	1	1	0.00
18/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	621	1	1	1	0.00
18/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	613	1	1	1	0.00
18/09/2023	R186 On 02-May-24			Bond Future	9.14	107.1599	107.0562	107.1599	0.00
18/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	206	0	0	0	0.00
18/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	203	0	0	0	0.00
18/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	210	0	0	0	0.00
18/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3314	3	3	3	0.00
18/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2107	2	2	2	2,030.00
18/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	417	0	0	0	2,030.00
18/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	732	1	1	1	0.00
18/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2881	3	3	3	0.00
18/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2922	3	3	3	0.00
18/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2901	3	3	3	0.00
18/09/2023	R186 On 01-August-24			Bond Future	9.16	104.2003	104.0947	104.2003	0.00
18/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	798	1	1	1	0.00
18/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	788	1	1	1	0.00
18/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	808	1	1	1	0.00
18/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1799	2	2	2	0.00
18/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1823	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
18/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1811	2	2	2	0.00
18/09/2023	R186 On 07-November-24			Bond Future	9.22	106.6173	106.5096	106.6173	0.00
18/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1284	1	1	1	0.00
18/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1273	1	1	1	0.00
18/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1295	1	1	1	0.00
18/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1431	1	1	1	0.00
18/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1447	1	1	1	0.00
18/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1439	1	1	1	0.00
18/09/2023	R197 On 02-November-23			Bond Future	341.37	341.3997	341.3727	341.3997	0.00
18/09/2023	R202 On 02-November-23			Bond Future	253.13	252.5097	253.1261	252.5097	4,618.00
18/09/2023	R202 On 01-February-24			Bond Future	253.83	253.2007	253.8322	253.2007	460.00
18/09/2023	R202 On 02-May-24			Bond Future	259.50	258.8549	259.5010	258.8549	0.00
18/09/2023	R202 On 01-August-24			Bond Future	260.15	259.4906	260.1520	259.4906	0.00
18/09/2023	R202 On 07-November-24			Bond Future	266.26	265.5813	266.2593	265.5813	0.00
18/09/2023	R209 On 02-November-23			Bond Future	12.23	63.1359	62.9564	63.1359	25,368.00
18/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	121	0	0	0	0.00
18/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	116	0	0	0	0.00
18/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	125	0	0	0	0.00
18/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4305	4	4	4	0.00
18/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4395	4	4	4	0.00
18/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4350	4	4	4	0.00
18/09/2023	R209 On 01-February-24			Bond Future	12.34	64.5377	64.3541	64.5377	1,690.00
18/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1882	2	2	2	0.00
18/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1904	2	2	2	0.00
18/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1861	2	2	2	0.00
18/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2855	3	3	3	0.00
18/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2807	3	3	3	0.00
18/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2831	3	3	3	0.00
18/09/2023	R209 On 02-May-24			Bond Future	12.46	62.8106	62.6231	62.8106	0.00
18/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	834	1	1	1	0.00
18/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	843	1	1	1	0.00
18/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	825	1	1	1	0.00
18/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6858	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
18/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6777	7	7	7	0.00
18/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6817	7	7	7	0.00
18/09/2023	R209 On 01-August-24			Bond Future	12.58	64.1873	63.9960	64.1873	0.00
18/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1930	2	2	2	0.00
18/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1947	2	2	2	0.00
18/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1914	2	2	2	0.00
18/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5513	5	6	5	0.00
18/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5452	5	5	5	0.00
18/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5483	5	5	5	0.00
18/09/2023	R209 On 07-November-24			Bond Future	12.73	62.5198	62.3243	62.5198	0.00
18/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2758	3	3	3	0.00
18/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2777	3	3	3	0.00
18/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2740	3	3	3	0.00
18/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4992	5	5	5	0.00
18/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4940	5	5	5	0.00
18/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4966	5	5	5	0.00
18/09/2023	R210 On 02-November-23			Bond Future	226.61	226.6204	226.6068	226.6204	206.00
18/09/2023	R210 On 01-February-24			Bond Future	231.69	231.7072	231.6932	231.7072	300.00
18/09/2023	R210 On 02-May-24			Bond Future	233.61	233.6233	233.6100	233.6233	0.00
18/09/2023	R210 On 01-August-24			Bond Future	238.79	238.8011	238.7883	238.8011	0.00
18/09/2023	R210 On 07-November-24			Bond Future	241.06	241.0678	241.0576	241.0678	0.00
18/09/2023	R213 On 02-November-23			Bond Future	11.10	81.2724	81.1024	81.2724	28,960.00
18/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1192	1	1	1	0.00
18/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1217	1	1	1	0.00
18/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1168	1	1	1	0.00
18/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6514	7	7	7	0.00
18/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	796	1	1	1	731.00
18/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2069	2	2	2	731.00
18/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1501	1	2	1	0.00
18/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	61	0	0	0	731.00
18/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	653	1	1	1	0.00
18/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1144	1	1	1	0.00
18/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1107	1	1	1	0.00
18/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1125	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
18/09/2023	R213 On 01-February-24			Bond Future	11.21	83.0769	82.9031	83.0769	0.00
18/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3369	4	3	4	0.00
18/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3342	3	3	3	0.00
18/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3314	3	3	3	0.00
18/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1303	1	1	1	0.00
18/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1290	1	1	1	0.00
18/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1277	1	1	1	0.00
18/09/2023	R213 On 02-May-24			Bond Future	11.31	81.3535	81.1760	81.3535	0.00
18/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1002	1	1	1	0.00
18/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	991	1	1	1	0.00
18/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1014	1	1	1	0.00
18/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5245	5	5	5	0.00
18/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5309	5	5	5	0.00
18/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5277	5	5	5	0.00
18/09/2023	R213 On 01-August-24			Bond Future	11.42	83.1374	82.9563	83.1374	0.00
18/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1998	2	2	2	0.00
18/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1981	2	2	2	0.00
18/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2015	2	2	2	0.00
18/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4196	4	4	4	0.00
18/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4244	4	4	4	0.00
18/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4220	4	4	4	0.00
18/09/2023	R213 On 07-November-24			Bond Future	11.57	81.5057	81.3206	81.5057	0.00
18/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2663	3	3	3	0.00
18/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2645	3	3	3	0.00
18/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2682	3	3	3	0.00
18/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4011	4	4	4	0.00
18/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4052	4	4	4	0.00
18/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4031	4	4	4	0.00
18/09/2023	R214 On 02-November-23			Bond Future	12.61	58.7091	58.5757	58.7091	21,496.00
18/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	47	0	0	0	0.00
18/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	46	0	0	0	0.00
18/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	49	0	0	0	0.00
18/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5627	6	6	6	0.00
18/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5728	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5678	6	6	6	0.00
18/09/2023	R214 On 01-February-24			Bond Future	12.73	60.0126	59.8763	60.0126	0.00
18/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1219	1	1	1	0.00
18/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1186	1	1	1	0.00
18/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1202	1	1	1	0.00
18/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3885	4	4	4	0.00
18/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3917	4	4	4	0.00
18/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3853	4	4	4	0.00
18/09/2023	R214 On 02-May-24			Bond Future	12.84	58.0337	57.8945	58.0337	0.00
18/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	771	1	1	1	0.00
18/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	780	1	1	1	0.00
18/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	762	1	1	1	0.00
18/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7424	7	7	7	0.00
18/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7337	7	7	7	0.00
18/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7380	7	7	7	0.00
18/09/2023	R214 On 01-August-24			Bond Future	12.96	59.3059	59.1638	59.3059	0.00
18/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1922	2	2	2	0.00
18/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1938	2	2	2	0.00
18/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1905	2	2	2	0.00
18/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5579	6	6	6	0.00
18/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5516	5	6	5	0.00
18/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5548	5	6	5	0.00
18/09/2023	R214 On 07-November-24			Bond Future	13.11	57.3743	57.2292	57.3743	0.00
18/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2821	3	3	3	0.00
18/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2841	3	3	3	0.00
18/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2801	3	3	3	0.00
18/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5054	5	5	5	0.00
18/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5003	5	5	5	0.00
18/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5028	5	5	5	0.00
18/09/2023	R248 On 02-November-23			Bond Future	12.70	72.1584	72.0533	72.1584	232,371.00
18/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	46	0	0	0	0.00
18/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	47	0	0	0	0.00
18/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	44	0	0	0	0.00
18/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1111	1	1	1	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	4985	5	5	5	0.00
18/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	153	0	0	0	207.00
18/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2243	2	2	2	0.00
18/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5458	5	5	5	0.00
18/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	335	0	0	0	207.00
18/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7467	7	7	7	0.00
18/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7339	7	7	7	0.00
18/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7403	7	7	7	0.00
18/09/2023	R248 On 01-February-24			Bond Future	12.82	73.7605	73.6530	73.7605	0.00
18/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1329	1	1	1	0.00
18/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1348	1	1	1	0.00
18/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1311	1	1	1	0.00
18/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1628	2	2	2	1,000.00
18/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	474	1	0	1	1,000.00
18/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4709	5	5	5	0.00
18/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1864	2	2	2	1,000.00
18/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4575	5	5	5	0.00
18/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8360	8	8	8	0.00
18/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5201	5	5	5	0.00
18/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5119	5	5	5	0.00
18/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5160	5	5	5	0.00
18/09/2023	R248 On 02-May-24			Bond Future	12.94	70.9414	70.8316	70.9414	0.00
18/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	857	1	1	1	0.00
18/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	868	1	1	1	0.00
18/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	847	1	1	1	0.00
18/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9636	10	10	10	0.00
18/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9525	9	10	9	0.00
18/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9580	10	10	10	0.00
18/09/2023	R248 On 01-August-24			Bond Future	13.07	72.4963	72.3844	72.4963	13,000.00
18/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2477	3	2	3	0.00
18/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2497	3	2	3	0.00
18/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2456	3	2	3	0.00
18/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6710	7	7	7	0.00
18/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6636	7	7	7	0.00
18/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6673	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
18/09/2023	R248 On 07-November-24			Bond Future	13.22	69.7253	69.6111	69.7253	0.00
18/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3606	4	4	4	0.00
18/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3630	4	4	4	0.00
18/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3582	4	4	4	0.00
18/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5928	6	6	6	0.00
18/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5867	6	6	6	0.00
18/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5898	6	6	6	0.00
18/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00