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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	2025 On 02-November-23			Bond Future	173.13	173.0634	173.1272	173.0634	5,538.00
16/08/2023	2025 On 01-February-24			Bond Future	175.28	175.2194	175.2840	175.2194	214.00
16/08/2023	2025 On 02-May-24			Bond Future	179.28	179.2142	179.2811	179.2142	0.00
16/08/2023	2025 On 01-August-24			Bond Future	181.57	181.5030	181.5717	181.5030	0.00
16/08/2023	2025 On 07-November-24			Bond Future	185.81	185.7361	185.8092	185.7361	0.00
16/08/2023	2029 On 02-November-23			Bond Future	125.29	125.2520	125.2936	125.2520	1,287.00
16/08/2023	2029 On 01-February-24			Bond Future	128.15	128.1055	128.1478	128.1055	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	2029 On 02-May-24			Bond Future	129.71	129.6648	129.7084	129.6648	0.00
16/08/2023	2029 On 01-August-24			Bond Future	132.69	132.6450	132.6904	132.6450	0.00
16/08/2023	2029 On 07-November-24			Bond Future	134.39	134.3452	134.3931	134.3452	0.00
16/08/2023	2030 On 02-November-23			Bond Future	10.39	91.2843	10.3902	91.2843	88,842.00
16/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	638	1	638	1	500.00
16/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5051	5	5051	5	0.00
16/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7553	7	7553	7	0.00
16/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2619	3	2619	3	0.00
16/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2069	2	2069	2	500.00
16/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3536	3	3536	3	500.00
16/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	321	0	321	0	800.00
16/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	898	1	898	1	800.00
16/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4566	5	4566	5	0.00
16/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2590	3	2590	3	0.00
16/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1513	1	1513	1	500.00
16/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2562	3	2562	3	0.00
16/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	863	1	863	1	0.00
16/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	851	1	851	1	0.00
16/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	335	0	335	0	500.00
16/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	85	0	85	0	500.00
16/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2254	2	2254	2	0.00
16/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3847	4	3847	4	0.00
16/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	539	1	539	1	0.00
16/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1514	2	1514	2	0.00
16/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1112	1	1112	1	0.00
16/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	838	1	838	1	0.00
16/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	268	0	268	0	800.00
16/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2768	3	2768	3	0.00
16/08/2023	2030 On 01-February-24			Bond Future	10.45	89.3361	10.4538	89.3361	0.00
16/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6882	7	6882	7	0.00
16/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5764	6	5764	6	0.00
16/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6112	6	6112	6	0.00
16/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4545	4	4545	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
16/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4574	5	4574	5	0.00
16/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2078	2	2078	2	500.00
16/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4427	4	4427	4	0.00
16/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1474	1	1474	1	400.00
16/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	795	1	795	1	400.00
16/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1191	1	1191	1	500.00
16/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6080	6	6080	6	0.00
16/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4604	5	4604	5	0.00
16/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1631	2	1631	2	200.00
16/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1250	1	1250	1	1,360.00
16/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3553	4	3553	4	0.00
16/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1358	1	1358	1	500.00
16/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3227	3	3227	3	0.00
16/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3412	3	3412	3	0.00
16/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2836	3	2836	3	0.00
16/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4482	5	4482	5	0.00
16/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3521	4	3521	4	0.00
16/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	972	1	972	1	0.00
16/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	620	1	620	1	500.00
16/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	614	1	614	1	500.00
16/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	489	1	489	1	400.00
16/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3052	3	3052	3	0.00
16/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1028	1	1028	1	1,360.00
16/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2338	2	2338	2	0.00
16/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1365	1	1365	1	700.00
16/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	981	1	981	1	0.00
16/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	990	1	990	1	0.00
16/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	681	1	681	1	200.00
16/08/2023	2030 On 02-May-24			Bond Future	10.53	91.3517	10.5271	91.3517	0.00
16/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6348	6	6348	6	0.00
16/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1936	2	1936	2	1,000.00
16/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9950	10	9950	10	0.00
16/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4066	4	4066	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1405	1	1405	1	0.00
16/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7646	8	7646	8	0.00
16/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2859	3	2859	3	500.00
16/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3320	3	3320	3	1,080.00
16/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1391	1	1391	1	0.00
16/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1178	1	1178	1	1,000.00
16/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1376	1	1376	1	0.00
16/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4257	4	4257	4	0.00
16/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4676	5	4676	5	0.00
16/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4230	4	4230	4	0.00
16/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2175	2	2175	2	0.00
16/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1768	2	1768	2	0.00
16/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2494	3	2494	3	0.00
16/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	705	1	705	1	1,080.00
16/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4204	4	4204	4	0.00
16/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	325	0	325	0	500.00
16/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3397	3	3397	3	0.00
16/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	992	1	992	1	1,000.00
16/08/2023	2030 On 01-August-24			Bond Future	10.60	89.4246	10.6036	89.4246	0.00
16/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2492	2	2492	2	0.00
16/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2454	2	2454	2	0.00
16/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2472	2	2472	2	0.00
16/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3328	3	3328	3	0.00
16/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3348	3	3348	3	0.00
16/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3309	3	3309	3	0.00
16/08/2023	2030 On 07-November-24			Bond Future	10.72	91.4815	10.7228	91.4815	0.00
16/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3171	3	3171	3	0.00
16/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3191	3	3191	3	0.00
16/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3212	3	3212	3	0.00
16/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3076	3	3076	3	0.00
16/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3092	3	3092	3	0.00
16/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3108	3	3108	3	0.00
16/08/2023	2032 On 02-November-23			Bond Future	11.17	84.9500	11.1705	84.9500	196,118.00

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16/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	621	1	621	1	500.00
16/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3649	3	3649	3	0.00
16/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5413	5	5413	5	0.00
16/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2073	2	2073	2	0.00
16/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2723	3	2723	3	0.00
16/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3042	3	3042	3	0.00
16/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1911	2	1911	2	0.00
16/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1937	2	1937	2	0.00
16/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1581	1	1581	1	500.00
16/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	814	1	814	1	500.00
16/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1372	1	1372	1	0.00
16/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	366	0	366	0	7,750.00
16/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	635	1	635	1	500.00
16/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4073	4	4073	4	0.00
16/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1964	2	1964	2	0.00
16/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1632	2	1632	2	0.00
16/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	669	1	669	1	0.00
16/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1162	1	1162	1	500.00
16/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3478	4	3478	4	0.00
16/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3515	4	3515	4	0.00
16/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2194	2	2194	2	500.00
16/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1968	2	1968	2	0.00
16/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1653	2	1653	2	0.00
16/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3059	3	3059	3	0.00
16/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1674	2	1674	2	0.00
16/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1015	1	1015	1	15,500.00
16/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1551	2	1551	2	500.00
16/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	396	0	396	0	500.00
16/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	792	1	792	1	500.00
16/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4422	5	4422	5	0.00
16/08/2023	2032 On 01-February-24			Bond Future	11.26	86.8651	11.2584	86.8651	0.00
16/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6927	7	6927	7	0.00
16/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4362	4	4362	4	0.00

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16/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1590	2	1590	2	1,200.00
16/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6509	6	6509	6	0.00
16/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7315	7	7315	7	0.00
16/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4300	4	4300	4	0.00
16/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4331	4	4331	4	0.00
16/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1628	2	1628	2	200.00
16/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2282	2	2282	2	500.00
16/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4057	4	4057	4	0.00
16/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1295	1	1295	1	500.00
16/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	582	1	582	1	1,200.00
16/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6710	7	6710	7	0.00
16/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1792	2	1792	2	200.00
16/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3076	3	3076	3	0.00
16/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1661	2	1661	2	0.00
16/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1675	2	1675	2	0.00
16/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	769	1	769	1	500.00
16/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3970	4	3970	4	0.00
16/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1647	2	1647	2	0.00
16/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3911	4	3911	4	0.00
16/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4506	5	4506	5	0.00
16/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	847	1	847	1	1,200.00
16/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	941	1	941	1	200.00
16/08/2023	2032 On 02-May-24			Bond Future	11.35	84.6624	11.3521	84.6624	0.00
16/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9335	9	9335	9	0.00
16/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2629	3	2629	3	500.00
16/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3242	3	3242	3	1,550.00
16/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1652	2	1652	2	500.00
16/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1586	2	1586	2	0.00
16/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1570	1	1570	1	0.00
16/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7880	8	7880	8	0.00
16/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8785	9	8785	9	0.00
16/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2145	2	2145	2	1,000.00
16/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1602	2	1602	2	0.00

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16/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1303	1	1303	1	1,000.00
16/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1755	2	1755	2	1,550.00
16/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5052	5	5052	5	0.00
16/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6011	6	6011	6	0.00
16/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5335	6	5335	6	0.00
16/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4439	5	4439	5	0.00
16/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	928	1	928	1	500.00
16/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5399	6	5399	6	0.00
16/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5367	6	5367	6	0.00
16/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5240	5	5240	5	0.00
16/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3252	3	3252	3	0.00
16/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3841	4	3841	4	0.00
16/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	796	1	796	1	1,550.00
16/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1162	1	1162	1	1,000.00
16/08/2023	2032 On 01-August-24			Bond Future	11.45	86.5884	11.4482	86.5884	0.00
16/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2665	3	2665	3	0.00
16/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2686	3	2686	3	0.00
16/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2708	3	2708	3	0.00
16/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4055	4	4055	4	0.00
16/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4079	4	4079	4	0.00
16/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4104	4	4104	4	0.00
16/08/2023	2032 On 07-November-24			Bond Future	11.59	84.4144	11.5905	84.4144	0.00
16/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3600	3	3600	3	0.00
16/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3554	3	3554	3	0.00
16/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3577	3	3577	3	0.00
16/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4079	4	4079	4	0.00
16/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4059	4	4059	4	0.00
16/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4038	4	4038	4	0.00
16/08/2023	2033 On 02-November-23			Bond Future	119.63	119.7495	119.6278	119.7495	2,258.00
16/08/2023	2033 On 01-February-24			Bond Future	122.35	122.4777	122.3530	122.4777	6,141.00
16/08/2023	2033 On 02-May-24			Bond Future	123.69	123.8137	123.6865	123.8137	0.00
16/08/2023	2033 On 01-August-24			Bond Future	126.53	126.6594	126.5300	126.6594	0.00
16/08/2023	2033 On 07-November-24			Bond Future	127.99	128.1220	127.9910	128.1220	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
16/08/2023	2037 On 02-November-23			Bond Future	12.20	77.6199	12.2033	77.6199	63,941.00
16/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	719	1	719	1	0.00
16/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	734	1	734	1	0.00
16/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1646	1	1646	1	731.00
16/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	749	1	749	1	0.00
16/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3112	3	3112	3	731.00
16/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8464	8	8464	8	0.00
16/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	235	0	235	0	731.00
16/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1457	2	1457	2	0.00
16/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4307	5	4307	5	0.00
16/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4265	5	4265	5	0.00
16/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2628	3	2628	3	0.00
16/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4223	5	4223	5	0.00
16/08/2023	2037 On 01-February-24			Bond Future	12.31	75.1134	12.3103	75.1134	76,958.00
16/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8663	8	8663	8	0.00
16/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2526	2	2526	2	2,500.00
16/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3118	3	3118	3	0.00
16/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3146	3	3146	3	0.00
16/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3174	3	3174	3	0.00
16/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5055	5	5055	5	0.00
16/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1917	2	1917	2	2,500.00
16/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	856	1	856	1	2,500.00
16/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3689	4	3689	4	0.00
16/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3071	3	3071	3	0.00
16/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3095	3	3095	3	0.00
16/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3119	3	3119	3	0.00
16/08/2023	2037 On 02-May-24			Bond Future	12.42	76.8077	12.4239	76.8077	0.00
16/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1555	1	1555	1	0.00
16/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1571	1	1571	1	0.00
16/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1588	1	1588	1	0.00
16/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6885	7	6885	7	0.00
16/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6925	7	6925	7	0.00
16/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6845	7	6845	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
16/08/2023	2037 On 01-August-24			Bond Future	12.54	74.2991	12.5426	74.2991	0.00
16/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3261	3	3261	3	0.00
16/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3238	3	3238	3	0.00
16/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3215	3	3215	3	0.00
16/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5552	6	5552	6	0.00
16/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5522	6	5522	6	0.00
16/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5493	6	5493	6	0.00
16/08/2023	2037 On 07-November-24			Bond Future	12.69	76.0055	12.6921	76.0055	0.00
16/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4297	4	4297	4	0.00
16/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4323	4	4323	4	0.00
16/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4349	4	4349	4	0.00
16/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4857	5	4857	5	0.00
16/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4881	5	4881	5	0.00
16/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4905	5	4905	5	0.00
16/08/2023	2038 On 02-November-23			Bond Future	130.06	130.3863	130.0637	130.3863	4,669.00
16/08/2023	2038 On 01-February-24			Bond Future	131.02	131.3467	131.0162	131.3467	0.00
16/08/2023	2038 On 02-May-24			Bond Future	134.00	134.3411	134.0035	134.3411	0.00
16/08/2023	2038 On 01-August-24			Bond Future	135.02	135.3693	135.0242	135.3693	0.00
16/08/2023	2038 On 07-November-24			Bond Future	138.17	138.5245	138.1733	138.5245	0.00
16/08/2023	2040 On 02-November-23			Bond Future	12.45	77.9219	12.4508	77.9219	38,373.00
16/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4031	4	4031	4	0.00
16/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	506	0	506	0	0.00
16/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	777	1	777	1	128.00
16/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1350	1	1350	1	875.00
16/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	494	0	494	0	0.00
16/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2733	2	2733	2	128.00
16/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	400	0	400	0	875.00
16/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	483	0	483	0	0.00
16/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6725	6	6725	6	0.00
16/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	513	1	513	1	128.00
16/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5502	6	5502	6	0.00
16/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3351	4	3351	4	0.00
16/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5603	6	5603	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
16/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6017	7	6017	7	0.00
16/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1906	2	1906	2	0.00
16/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4554	5	4554	5	0.00
16/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1215	1	1215	1	875.00
16/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5553	6	5553	6	0.00
16/08/2023	2040 On 01-February-24			Bond Future	12.56	75.1718	12.5612	75.1718	91,898.00
16/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2722	2	2722	2	0.00
16/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2668	2	2668	2	0.00
16/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2695	2	2695	2	0.00
16/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3927	4	3927	4	0.00
16/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3956	4	3956	4	0.00
16/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3897	4	3897	4	0.00
16/08/2023	2040 On 02-May-24			Bond Future	12.68	76.8675	12.6776	76.8675	0.00
16/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1559	1	1559	1	0.00
16/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1526	1	1526	1	0.00
16/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1543	1	1543	1	0.00
16/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7643	8	7643	8	0.00
16/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7732	8	7732	8	0.00
16/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7687	8	7687	8	0.00
16/08/2023	2040 On 01-August-24			Bond Future	12.80	74.1097	12.7991	74.1097	0.00
16/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3273	3	3273	3	0.00
16/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3297	3	3297	3	0.00
16/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3322	3	3322	3	0.00
16/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5829	6	5829	6	0.00
16/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5861	6	5861	6	0.00
16/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5893	6	5893	6	0.00
16/08/2023	2040 On 07-November-24			Bond Future	12.95	75.8110	12.9499	75.8110	0.00
16/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4609	4	4609	4	0.00
16/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4554	4	4554	4	0.00
16/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4582	4	4582	4	0.00
16/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5106	5	5106	5	0.00
16/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5131	5	5131	5	0.00
16/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5081	5	5081	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
16/08/2023	2044 On 02-November-23			Bond Future	12.52	74.1501	12.5230	74.1501	52,345.00
16/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	393	0	393	0	0.00
16/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	403	0	403	0	0.00
16/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3029	3	3029	3	0.00
16/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	1027	1	1027	1	5,860.00
16/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3907	4	3907	4	0.00
16/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	413	0	413	0	0.00
16/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6094	7	6094	7	0.00
16/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1319	2	1319	2	6,375.00
16/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	4056	5	4056	5	0.00
16/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1777	2	1777	2	5,860.00
16/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6148	7	6148	7	0.00
16/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6202	7	6202	7	0.00
16/08/2023	2044 On 01-February-24			Bond Future	12.63	71.4401	12.6301	71.4401	31,817.00
16/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2311	2	2311	2	0.00
16/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2336	2	2336	2	0.00
16/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2361	2	2361	2	0.00
16/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4277	5	4277	5	0.00
16/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4309	5	4309	5	0.00
16/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4342	5	4342	5	0.00
16/08/2023	2044 On 02-May-24			Bond Future	12.74	73.0516	12.7425	73.0516	0.00
16/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1543	1	1543	1	0.00
16/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1559	1	1559	1	0.00
16/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1576	1	1576	1	0.00
16/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7821	8	7821	8	0.00
16/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7866	8	7866	8	0.00
16/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7912	8	7912	8	0.00
16/08/2023	2044 On 01-August-24			Bond Future	12.86	70.3322	12.8596	70.3322	0.00
16/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3156	3	3156	3	0.00
16/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3109	3	3109	3	0.00
16/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3132	3	3132	3	0.00
16/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6288	7	6288	7	0.00
16/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6321	7	6321	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
16/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6254	7	6254	7	0.00
16/08/2023	2044 On 07-November-24			Bond Future	13.00	71.9465	13.0043	71.9465	0.00
16/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4669	4	4669	4	0.00
16/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4697	4	4697	4	0.00
16/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4724	4	4724	4	0.00
16/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5169	6	5169	6	0.00
16/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5194	6	5194	6	0.00
16/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5219	6	5219	6	0.00
16/08/2023	2046 On 02-November-23			Bond Future	112.83	113.3804	112.8309	113.3804	16,148.00
16/08/2023	2046 On 01-February-24			Bond Future	115.40	115.9636	115.4011	115.9636	0.00
16/08/2023	2046 On 02-May-24			Bond Future	115.89	116.4680	115.8930	116.4680	0.00
16/08/2023	2046 On 01-August-24			Bond Future	118.56	119.1445	118.5569	119.1445	0.00
16/08/2023	2046 On 07-November-24			Bond Future	119.13	119.7313	119.1308	119.7313	0.00
16/08/2023	2050 On 02-November-23			Bond Future	114.88	115.4986	114.8841	115.4986	14,087.00
16/08/2023	2050 On 01-February-24			Bond Future	115.26	115.8904	115.2615	115.8904	0.00
16/08/2023	2050 On 02-May-24			Bond Future	117.89	118.5323	117.8898	118.5323	0.00
16/08/2023	2050 On 01-August-24			Bond Future	118.30	118.9606	118.3032	118.9606	0.00
16/08/2023	2050 On 07-November-24			Bond Future	121.06	121.7328	121.0619	121.7328	0.00
16/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	AL37 On 02-November-23			Index Future	908.11	907.7300	908.1060	907.7300	0.00
16/08/2023	AL37 On 01-February-24			Index Future	928.58	928.1900	928.5750	928.1900	0.00
16/08/2023	AL37 On 02-May-24			Index Future	949.54	949.1450	949.5390	949.1450	0.00
16/08/2023	AL37 On 01-August-24			Index Future	971.17	970.7610	971.1650	970.7610	0.00
16/08/2023	AL37 On 07-November-24			Index Future	993.64	993.2190	993.6380	993.2190	0.00
16/08/2023	AL7T On 02-November-23			Index Future	1034.35	1030.0870	1034.3530	1030.0870	0.00
16/08/2023	AL7T On 01-February-24			Index Future	1057.67	1053.3050	1057.6670	1053.3050	0.00
16/08/2023	AL7T On 02-May-24			Index Future	1081.55	1077.0850	1081.5460	1077.0850	0.00
16/08/2023	AL7T On 01-August-24			Index Future	1106.18	1101.6140	1106.1780	1101.6140	0.00
16/08/2023	AL7T On 07-November-24			Index Future	1131.78	1127.1000	1131.7750	1127.1000	0.00
16/08/2023	ALBI On 02-November-23			Index Future	903.13	899.1520	903.1330	899.1520	107.00
16/08/2023	ALBI On 01-February-24			Index Future	923.49	919.4190	923.4890	919.4190	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
16/08/2023	ALBI On 02-May-24			Index Future	944.34	940.1760	944.3390	940.1760	0.00
16/08/2023	ALBI On 01-August-24			Index Future	965.85	961.5870	965.8470	961.5870	0.00
16/08/2023	ALBI On 07-November-24			Index Future	988.20	983.8340	988.1960	983.8340	0.00
16/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2023	ES33 On 02-November-23			Bond Future	12.70	71.8565	12.6960	71.8565	0.00
16/08/2023	ES33 On 01-February-24			Bond Future	12.84	73.4937	12.8373	73.4937	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
16/08/2023	ES33 On 02-May-24			Bond Future	12.98	71.3688	12.9827	71.3688	0.00
16/08/2023	ES33 On 01-August-24			Bond Future	13.13	73.0080	13.1315	73.0080	0.00
16/08/2023	ES33 On 07-November-24			Bond Future	13.33	70.9017	13.3342	70.9017	0.00
16/08/2023	ES42 On 02-November-23			Bond Future	13.16	67.7291	13.1558	67.7291	0.00
16/08/2023	ES42 On 01-February-24			Bond Future	13.28	69.2723	13.2845	69.2723	0.00
16/08/2023	ES42 On 02-May-24			Bond Future	13.42	66.5885	13.4217	66.5885	0.00
16/08/2023	ES42 On 01-August-24			Bond Future	13.56	68.1169	13.5592	68.1169	0.00
16/08/2023	ES42 On 07-November-24			Bond Future	13.74	65.4302	13.7398	65.4302	0.00
16/08/2023	GOVI On 02-November-23			GOVI	890.22	886.3020	890.2160	886.3020	823.00
16/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	44160	1	44160	1	0.00
16/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	44060	0	44060	0	0.00
16/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	43960	0	43960	0	0.00
16/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 01-February-24			GOVI	910.28	906.2800	910.2810	906.2800	0.00
16/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	303010	26	303010	26	0.00
16/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	302910	26	302910	26	0.00
16/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	302810	26	302810	26	0.00
16/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 02-May-24			GOVI	930.83	926.7400	930.8330	926.7400	0.00
16/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	201370	24	201370	24	0.00
16/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	201470	24	201470	24	0.00
16/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	201570	24	201570	24	0.00
16/08/2023	GOVI On 01-August-24			GOVI	952.03	947.8450	952.0330	947.8450	0.00
16/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	86630	4	86630	4	0.00
16/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	86530	4	86530	4	0.00
16/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	86430	4	86430	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
16/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 07-November-24			GOVI	974.06	969.7740	974.0630	969.7740	0.00
16/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	252630	21	252630	21	0.00
16/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	252830	21	252830	21	0.00
16/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	252730	21	252730	21	0.00
16/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2023	IGOV On 02-November-23			Index Future	336.32	336.9330	336.3180	336.9330	515.00
16/08/2023	IGOV On 01-February-24			Index Future	343.98	344.6080	343.9800	344.6080	0.00
16/08/2023	IGOV On 02-May-24			Index Future	351.82	352.4670	351.8240	352.4670	0.00
16/08/2023	IGOV On 01-August-24			Index Future	359.91	360.5710	359.9140	360.5710	0.00
16/08/2023	IGOV On 07-November-24			Index Future	368.32	368.9950	368.3240	368.9950	0.00
16/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.5900	8.4080	91.5900	0.00
16/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.43	91.5800	8.4250	91.5800	0.00
16/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.49	91.5150	8.4850	91.5150	0.00

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16/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.49	91.5050	8.4900	91.5050	0.00
16/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.52	91.4900	8.5200	91.4900	0.00
16/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.52	91.4900	8.5150	91.4900	0.00
16/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.46	8.4600	8.4600	8.4600	0.00
16/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.48	91.5250	8.4800	91.5250	0.00
16/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6700	8.3400	91.6700	0.00
16/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.23	91.7800	8.2300	91.7800	0.00
16/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.13	91.8900	8.1300	91.8900	0.00
16/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.03	91.9800	8.0250	91.9800	0.00
16/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.98	92.0150	7.9750	92.0150	0.00
16/08/2023	R035 On 02-November-23			Bond Future	11.85	82.7671	11.8483	82.7671	168,616.00
16/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	175	0	175	0	400.00
16/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1841	2	1841	2	731.00
16/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3380	3	3380	3	731.00
16/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1125	1	1125	1	0.00
16/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	614	0	614	0	400.00
16/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1086	1	1086	1	0.00
16/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5699	5	5699	5	0.00
16/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8792	8	8792	8	0.00
16/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1105	1	1105	1	0.00
16/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3435	4	3435	4	0.00
16/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	203	0	203	0	731.00
16/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	594	1	594	1	400.00
16/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3471	4	3471	4	0.00
16/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3400	4	3400	4	0.00
16/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1328	2	1328	2	0.00
16/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2422	3	2422	3	0.00
16/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	7114	8	7114	8	0.00
16/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4633	5	4633	5	0.00
16/08/2023	R035 On 01-February-24			Bond Future	11.96	84.6329	11.9564	84.6329	0.00
16/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3763	3	3763	3	0.00
16/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8243	8	8243	8	0.00
16/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1166	1	1166	1	400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3701	3	3701	3	0.00
16/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3732	3	3732	3	0.00
16/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	554	0	554	0	400.00
16/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7994	9	7994	9	0.00
16/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5716	6	5716	6	0.00
16/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2542	3	2542	3	0.00
16/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2522	3	2522	3	0.00
16/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	880	1	880	1	400.00
16/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2501	3	2501	3	0.00
16/08/2023	R035 On 02-May-24			Bond Future	12.06	82.0289	12.0605	82.0289	0.00
16/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1771	2	1771	2	0.00
16/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1735	2	1735	2	0.00
16/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1753	2	1753	2	0.00
16/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6353	7	6353	7	0.00
16/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6391	7	6391	7	0.00
16/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6315	7	6315	7	0.00
16/08/2023	R035 On 01-August-24			Bond Future	12.17	83.8953	12.1658	83.8953	0.00
16/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3194	3	3194	3	0.00
16/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3242	3	3242	3	0.00
16/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3218	3	3218	3	0.00
16/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5095	5	5095	5	0.00
16/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5124	5	5124	5	0.00
16/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5067	5	5067	5	0.00
16/08/2023	R035 On 07-November-24			Bond Future	12.32	81.3101	12.3179	81.3101	0.00
16/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4156	4	4156	4	0.00
16/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4104	4	4104	4	0.00
16/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4130	4	4130	4	0.00
16/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4814	5	4814	5	0.00
16/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4839	5	4839	5	0.00
16/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4790	5	4790	5	0.00
16/08/2023	R053 On 02-November-23			Bond Future	12.35	94.6568	12.3545	94.6568	5,189.00
16/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5178	5	5178	5	0.00
16/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5081	5	5081	5	0.00

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16/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5129	5	5129	5	0.00
16/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1779	2	1779	2	0.00
16/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1801	2	1801	2	0.00
16/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1758	2	1758	2	0.00
16/08/2023	R053 On 01-February-24			Bond Future	12.45	96.7909	12.4542	96.7909	0.00
16/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6569	6	6569	6	0.00
16/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6479	6	6479	6	0.00
16/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6524	6	6524	6	0.00
16/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3129	3	3129	3	0.00
16/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3177	3	3177	3	0.00
16/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3153	3	3153	3	0.00
16/08/2023	R053 On 02-May-24			Bond Future	12.56	93.1089	12.5582	93.1089	0.00
16/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7463	7	7463	7	0.00
16/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7506	7	7506	7	0.00
16/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7548	7	7548	7	0.00
16/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4238	5	4238	5	0.00
16/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4214	5	4214	5	0.00
16/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4189	5	4189	5	0.00
16/08/2023	R053 On 01-August-24			Bond Future	12.66	95.2265	12.6632	95.2265	0.00
16/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8131	8	8131	8	0.00
16/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8089	8	8089	8	0.00
16/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8048	8	8048	8	0.00
16/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4839	5	4839	5	0.00
16/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4814	5	4814	5	0.00
16/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4789	5	4789	5	0.00
16/08/2023	R053 On 07-November-24			Bond Future	12.80	91.5438	12.8031	91.5438	0.00
16/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6768	6	6768	6	0.00
16/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6693	6	6693	6	0.00
16/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6730	6	6730	6	0.00
16/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6719	7	6719	7	0.00
16/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6783	7	6783	7	0.00
16/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6751	7	6751	7	0.00
16/08/2023	R186 On 02-November-23			Bond Future	9.02	107.8896	9.0233	107.8896	133,479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1457	1	1457	1	0.00
16/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3807	4	3807	4	0.00
16/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1477	1	1477	1	0.00
16/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1052	1	1052	1	1,715.00
16/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1496	1	1496	1	0.00
16/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	471	0	471	0	0.00
16/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	479	0	479	0	0.00
16/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	73	0	73	0	1,715.00
16/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	487	0	487	0	0.00
16/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	706	1	706	1	0.00
16/08/2023	R186 On 01-February-24			Bond Future	9.01	105.0108	9.0087	105.0108	0.00
16/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2024	2	2024	2	0.00
16/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2006	2	2006	2	0.00
16/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1988	2	1988	2	0.00
16/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	734	1	734	1	0.00
16/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	749	1	749	1	0.00
16/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	741	1	741	1	0.00
16/08/2023	R186 On 02-May-24			Bond Future	8.99	107.3802	8.9900	107.3802	0.00
16/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	395	0	395	0	0.00
16/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2518	3	2518	3	2,030.00
16/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	389	0	389	0	0.00
16/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3724	4	3724	4	0.00
16/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	401	0	401	0	0.00
16/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2731	3	2731	3	0.00
16/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	801	1	801	1	0.00
16/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	485	0	485	0	2,030.00
16/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2767	3	2767	3	0.00
16/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2749	3	2749	3	0.00
16/08/2023	R186 On 01-August-24			Bond Future	8.96	104.5127	8.9583	104.5127	0.00
16/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1137	1	1137	1	0.00
16/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1115	1	1115	1	0.00
16/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1126	1	1126	1	0.00
16/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1693	2	1693	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
16/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1714	2	1714	2	0.00
16/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1703	2	1703	2	0.00
16/08/2023	R186 On 07-November-24			Bond Future	9.00	106.9173	8.9975	106.9173	0.00
16/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1618	2	1618	2	0.00
16/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1606	2	1606	2	0.00
16/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1629	2	1629	2	0.00
16/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1345	1	1345	1	0.00
16/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1352	1	1352	1	0.00
16/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1338	1	1338	1	0.00
16/08/2023	R197 On 02-November-23			Bond Future	342.37	341.9098	342.3734	341.9098	0.00
16/08/2023	R202 On 02-November-23			Bond Future	258.26	258.3000	258.2591	258.3000	4,746.00
16/08/2023	R202 On 01-February-24			Bond Future	259.19	259.2322	259.1895	259.2322	460.00
16/08/2023	R202 On 02-May-24			Bond Future	265.10	265.1423	265.0997	265.1423	0.00
16/08/2023	R202 On 01-August-24			Bond Future	266.12	266.1588	266.1153	266.1588	0.00
16/08/2023	R202 On 07-November-24			Bond Future	272.32	272.3625	272.3223	272.3625	0.00
16/08/2023	R209 On 02-November-23			Bond Future	11.91	63.9732	11.9082	63.9732	26,959.00
16/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	728	1	728	1	0.00
16/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	699	1	699	1	0.00
16/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	713	1	713	1	0.00
16/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3453	4	3453	4	0.00
16/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3489	4	3489	4	0.00
16/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3418	4	3418	4	0.00
16/08/2023	R209 On 01-February-24			Bond Future	12.00	65.4154	12.0003	65.4154	1,690.00
16/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2984	3	2984	3	0.00
16/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3010	3	3010	3	0.00
16/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3036	3	3036	3	0.00
16/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2395	3	2395	3	0.00
16/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2414	3	2414	3	0.00
16/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2434	3	2434	3	0.00
16/08/2023	R209 On 02-May-24			Bond Future	12.10	63.7378	12.0968	63.7378	0.00
16/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1472	1	1472	1	0.00
16/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1441	1	1441	1	0.00
16/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1456	1	1456	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
16/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5831	6	5831	6	0.00
16/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5865	6	5865	6	0.00
16/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5796	6	5796	6	0.00
16/08/2023	R209 On 01-August-24			Bond Future	12.19	65.1878	12.1946	65.1878	0.00
16/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2816	3	2816	3	0.00
16/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2837	3	2837	3	0.00
16/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2858	3	2858	3	0.00
16/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4665	5	4665	5	0.00
16/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4691	5	4691	5	0.00
16/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4717	5	4717	5	0.00
16/08/2023	R209 On 07-November-24			Bond Future	12.33	63.5314	12.3286	63.5314	0.00
16/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3799	4	3799	4	0.00
16/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3753	3	3753	3	0.00
16/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3776	4	3776	4	0.00
16/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4258	5	4258	5	0.00
16/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4280	5	4280	5	0.00
16/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4237	4	4237	4	0.00
16/08/2023	R210 On 02-November-23			Bond Future	227.37	227.4583	227.3657	227.4583	70.00
16/08/2023	R210 On 01-February-24			Bond Future	232.55	232.6404	232.5451	232.6404	300.00
16/08/2023	R210 On 02-May-24			Bond Future	234.60	234.7015	234.6044	234.7015	0.00
16/08/2023	R210 On 01-August-24			Bond Future	240.00	240.0956	239.9974	240.0956	0.00
16/08/2023	R210 On 07-November-24			Bond Future	242.28	242.3739	242.2760	242.3739	0.00
16/08/2023	R213 On 02-November-23			Bond Future	10.88	81.8646	10.8764	81.8646	33,183.00
16/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2180	2	2180	2	0.00
16/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2207	2	2207	2	0.00
16/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7544	7	7544	7	0.00
16/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3142	3	3142	3	731.00
16/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1746	2	1746	2	731.00
16/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2234	2	2234	2	0.00
16/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1145	1	1145	1	0.00
16/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1471	2	1471	2	0.00
16/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	747	1	747	1	0.00
16/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	111	0	111	0	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1161	1	1161	1	0.00
16/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1176	1	1176	1	0.00
16/08/2023	R213 On 01-February-24			Bond Future	10.96	83.7101	10.9625	83.7101	0.00
16/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4367	4	4367	4	0.00
16/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4309	4	4309	4	0.00
16/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4338	4	4338	4	0.00
16/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1257	1	1257	1	0.00
16/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1268	1	1268	1	0.00
16/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1246	1	1246	1	0.00
16/08/2023	R213 On 02-May-24			Bond Future	11.04	82.0390	11.0448	82.0390	0.00
16/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1444	1	1444	1	0.00
16/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1459	1	1459	1	0.00
16/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1474	1	1474	1	0.00
16/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4615	5	4615	5	0.00
16/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4643	5	4643	5	0.00
16/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4672	5	4672	5	0.00
16/08/2023	R213 On 01-August-24			Bond Future	11.13	83.9059	11.1272	83.9059	0.00
16/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2624	3	2624	3	0.00
16/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2584	2	2584	2	0.00
16/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2604	3	2604	3	0.00
16/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3644	4	3644	4	0.00
16/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3664	4	3664	4	0.00
16/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3623	4	3623	4	0.00
16/08/2023	R213 On 07-November-24			Bond Future	11.26	82.2770	11.2641	82.2770	0.00
16/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3320	3	3320	3	0.00
16/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3341	3	3341	3	0.00
16/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3362	3	3362	3	0.00
16/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3494	4	3494	4	0.00
16/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3512	4	3512	4	0.00
16/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3530	4	3530	4	0.00
16/08/2023	R214 On 02-November-23			Bond Future	12.28	59.6201	12.2768	59.6201	22,216.00
16/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	445	0	445	0	0.00
16/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	466	0	466	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
16/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	455	0	455	0	0.00
16/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4536	5	4536	5	0.00
16/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4579	5	4579	5	0.00
16/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4494	5	4494	5	0.00
16/08/2023	R214 On 01-February-24			Bond Future	12.38	60.9641	12.3772	60.9641	0.00
16/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2170	2	2170	2	0.00
16/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2193	2	2193	2	0.00
16/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2216	2	2216	2	0.00
16/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3246	4	3246	4	0.00
16/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3272	4	3272	4	0.00
16/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3297	4	3297	4	0.00
16/08/2023	R214 On 02-May-24			Bond Future	12.47	59.0339	12.4734	59.0339	0.00
16/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1395	1	1395	1	0.00
16/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1366	1	1366	1	0.00
16/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1381	1	1381	1	0.00
16/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6323	7	6323	7	0.00
16/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6360	7	6360	7	0.00
16/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6285	7	6285	7	0.00
16/08/2023	R214 On 01-August-24			Bond Future	12.57	60.3770	12.5700	60.3770	0.00
16/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2904	3	2904	3	0.00
16/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2925	3	2925	3	0.00
16/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2947	3	2947	3	0.00
16/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4771	5	4771	5	0.00
16/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4797	5	4797	5	0.00
16/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4824	5	4824	5	0.00
16/08/2023	R214 On 07-November-24			Bond Future	12.70	58.4590	12.7038	58.4590	0.00
16/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3912	4	3912	4	0.00
16/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3865	4	3865	4	0.00
16/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3888	4	3888	4	0.00
16/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4312	5	4312	5	0.00
16/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4334	5	4334	5	0.00
16/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4290	5	4290	5	0.00
16/08/2023	R248 On 02-November-23			Bond Future	12.39	73.1672	12.3906	73.1672	232,212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	468	0	468	0	0.00
16/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	910	1	910	1	207.00
16/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	446	0	446	0	0.00
16/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	457	0	457	0	0.00
16/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2694	2	2694	2	207.00
16/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6940	6	6940	6	0.00
16/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6002	7	6002	7	0.00
16/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	532	1	532	1	207.00
16/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4457	5	4457	5	0.00
16/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2069	2	2069	2	0.00
16/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6111	7	6111	7	0.00
16/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6056	7	6056	7	0.00
16/08/2023	R248 On 01-February-24			Bond Future	12.50	74.8166	12.4958	74.8166	0.00
16/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2492	2	2492	2	0.00
16/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2874	3	2874	3	1,000.00
16/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6441	6	6441	6	0.00
16/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2466	2	2466	2	0.00
16/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1099	1	1099	1	1,000.00
16/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2440	2	2440	2	0.00
16/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4509	5	4509	5	0.00
16/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7164	8	7164	8	0.00
16/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3999	4	3999	4	0.00
16/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4475	5	4475	5	0.00
16/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1774	2	1774	2	1,000.00
16/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4442	5	4442	5	0.00
16/08/2023	R248 On 02-May-24			Bond Future	12.60	72.0546	12.5967	72.0546	0.00
16/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1576	1	1576	1	0.00
16/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1542	1	1542	1	0.00
16/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1559	1	1559	1	0.00
16/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8337	9	8337	9	0.00
16/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8434	9	8434	9	0.00
16/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8385	9	8385	9	0.00
16/08/2023	R248 On 01-August-24			Bond Future	12.70	73.6938	12.6982	73.6938	13,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3682	3	3682	3	0.00
16/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3656	3	3656	3	0.00
16/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3629	3	3629	3	0.00
16/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5885	6	5885	6	0.00
16/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5853	6	5853	6	0.00
16/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5821	6	5821	6	0.00
16/08/2023	R248 On 07-November-24			Bond Future	12.84	70.9365	12.8379	70.9365	0.00
16/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4993	5	4993	5	0.00
16/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	5022	5	5022	5	0.00
16/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5051	5	5051	5	0.00
16/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5256	6	5256	6	0.00
16/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5307	6	5307	6	0.00
16/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5282	6	5282	6	0.00