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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/08/2023 TO: 24/08/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	2025 On 02-November-23			Bond Future	173.12	173.0682	173.1224	173.0682	5,228.00
24/08/2023	2025 On 01-February-24			Bond Future	175.25	175.2075	175.2510	175.2075	214.00
24/08/2023	2025 On 02-May-24			Bond Future	179.23	179.2038	179.2328	179.2038	0.00
24/08/2023	2025 On 01-August-24			Bond Future	181.41	181.4474	181.4118	181.4474	0.00
24/08/2023	2025 On 07-November-24			Bond Future	185.62	185.6890	185.6234	185.6890	0.00
24/08/2023	2029 On 02-November-23			Bond Future	125.56	125.5678	125.5552	125.5678	1,287.00
24/08/2023	2029 On 01-February-24			Bond Future	128.40	128.4225	128.4011	128.4225	728.00
24/08/2023	2029 On 02-May-24			Bond Future	129.95	129.9838	129.9504	129.9838	0.00
24/08/2023	2029 On 01-August-24			Bond Future	132.86	132.9462	132.8649	132.9462	0.00
24/08/2023	2029 On 07-November-24			Bond Future	134.55	134.6512	134.5464	134.6512	0.00
24/08/2023	2030 On 02-November-23			Bond Future	10.22	91.6446	92.0621	91.6446	89,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3016	3	3	3	0.00
24/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3048	3	3	3	0.00
24/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2984	3	3	3	0.00
24/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1055	1	1	1	800.00
24/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5650	5	6	5	0.00
24/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	345	0	0	0	800.00
24/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1789	2	2	2	500.00
24/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5143	5	5	5	0.00
24/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	736	1	1	1	500.00
24/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2430	2	2	2	500.00
24/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4049	4	4	4	500.00
24/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8219	8	8	8	0.00
24/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	50	0	0	0	500.00
24/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	350	0	0	0	0.00
24/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1089	1	1	1	0.00
24/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	210	0	0	0	500.00
24/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2164	2	2	2	0.00
24/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	771	1	1	1	0.00
24/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1709	2	2	2	0.00
24/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	166	0	0	0	800.00
24/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3169	4	3	4	0.00
24/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	584	1	1	1	0.00
24/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	565	1	1	1	0.00
24/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	574	1	1	1	0.00
24/08/2023	2030 On 01-February-24			Bond Future	10.28	89.7001	90.1208	89.7001	0.00
24/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1697	2	2	2	400.00
24/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7443	7	7	7	0.00
24/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	949	1	1	1	400.00
24/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4877	5	5	5	0.00
24/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1454	1	1	1	1,360.00
24/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5032	5	5	5	0.00
24/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5063	5	5	5	0.00
24/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5001	5	5	5	0.00
24/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1391	1	1	1	500.00
24/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2357	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6644	6	7	6	0.00
24/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1870	2	2	2	200.00
24/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3947	4	4	4	0.00
24/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6282	6	6	6	0.00
24/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6611	6	7	6	0.00
24/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1570	1	2	1	500.00
24/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	444	0	0	0	500.00
24/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2732	3	3	3	0.00
24/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	492	1	0	1	200.00
24/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1052	1	1	1	700.00
24/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2367	3	2	3	0.00
24/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	439	0	0	0	500.00
24/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1910	2	2	2	0.00
24/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3014	3	3	3	0.00
24/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	740	1	1	1	0.00
24/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	725	1	1	1	0.00
24/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	732	1	1	1	0.00
24/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	771	1	1	1	1,360.00
24/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2909	3	3	3	0.00
24/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2568	3	3	3	0.00
24/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	343	0	0	0	400.00
24/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3929	4	4	4	0.00
24/08/2023	2030 On 02-May-24			Bond Future	10.35	91.7248	92.1469	91.7248	0.00
24/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2183	2	2	2	1,000.00
24/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6851	6	7	6	0.00
24/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1366	1	1	1	1,000.00
24/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1599	1	2	1	0.00
24/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1614	1	2	1	0.00
24/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1583	1	2	1	0.00
24/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3663	3	4	3	1,080.00
24/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8218	8	8	8	0.00
24/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4456	4	4	4	500.00
24/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10598	10	11	10	0.00
24/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3172	3	3	3	500.00
24/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1443	2	1	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
24/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	257	0	0	0	500.00
24/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2092	2	2	2	0.00
24/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	562	1	1	1	1,080.00
24/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1803	2	2	2	0.00
24/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4149	4	4	4	0.00
24/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3749	4	4	4	0.00
24/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3697	4	4	4	0.00
24/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3723	4	4	4	0.00
24/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2928	3	3	3	0.00
24/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	780	1	1	1	1,000.00
24/08/2023	2030 On 01-August-24			Bond Future	10.43	89.7882	90.1861	89.7882	0.00
24/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2755	2	3	2	0.00
24/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2776	3	3	3	0.00
24/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2735	2	3	2	0.00
24/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2949	3	3	3	0.00
24/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2913	3	3	3	0.00
24/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2931	3	3	3	0.00
24/08/2023	2030 On 07-November-24			Bond Future	10.54	91.8589	92.2515	91.8589	0.00
24/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3509	3	4	3	0.00
24/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3487	3	3	3	0.00
24/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3531	3	4	3	0.00
24/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2710	3	3	3	0.00
24/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2739	3	3	3	0.00
24/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2724	3	3	3	0.00
24/08/2023	2032 On 02-November-23			Bond Future	11.01	85.4480	85.9749	85.4480	200,592.00
24/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2254	2	2	2	0.00
24/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2223	2	2	2	0.00
24/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2285	2	2	2	0.00
24/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4626	4	5	4	0.00
24/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3146	3	3	3	0.00
24/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	694	1	1	1	500.00
24/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3501	3	4	3	0.00
24/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	385	0	0	0	7,750.00
24/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1595	1	2	1	0.00

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24/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1840	2	2	2	500.00
24/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6051	6	6	6	0.00
24/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	710	1	1	1	500.00
24/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4167	4	4	4	0.00
24/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2411	2	2	2	0.00
24/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	927	1	1	1	500.00
24/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1103	1	1	1	500.00
24/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2387	3	2	3	0.00
24/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	525	1	1	1	500.00
24/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1442	2	1	2	0.00
24/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	248	0	0	0	500.00
24/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2769	3	3	3	0.00
24/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1632	2	2	2	500.00
24/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2802	3	3	3	0.00
24/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	689	1	1	1	15,500.00
24/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3656	4	4	4	0.00
24/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	800	1	1	1	500.00
24/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	437	0	0	0	0.00
24/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1168	1	1	1	0.00
24/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1201	1	1	1	0.00
24/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1184	1	1	1	0.00
24/08/2023	2032 On 01-February-24			Bond Future	11.09	87.3701	87.9030	87.3701	0.00
24/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	706	1	1	1	1,200.00
24/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1795	2	2	2	1,200.00
24/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7499	7	7	7	0.00
24/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4761	4	5	4	0.00
24/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4728	4	5	4	0.00
24/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4794	4	5	4	0.00
24/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1476	1	1	1	500.00
24/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2550	2	3	2	500.00
24/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7903	7	8	7	0.00
24/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1836	2	2	2	200.00
24/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4466	4	4	4	0.00
24/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7062	7	7	7	0.00
24/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	701	1	1	1	200.00

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24/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1409	2	1	2	200.00
24/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3326	4	3	4	0.00
24/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	564	1	1	1	500.00
24/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2551	3	3	3	0.00
24/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3894	4	4	4	0.00
24/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1285	1	1	1	0.00
24/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1309	1	1	1	0.00
24/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1297	1	1	1	0.00
24/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	626	1	1	1	1,200.00
24/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3382	4	3	4	0.00
24/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6041	6	6	6	0.00
24/08/2023	2032 On 02-May-24			Bond Future	11.18	85.1796	85.7168	85.1796	0.00
24/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1485	1	1	1	1,000.00
24/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1796	2	2	2	0.00
24/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1778	2	2	2	0.00
24/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1813	2	2	2	0.00
24/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1866	2	2	2	500.00
24/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2914	3	3	3	500.00
24/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9429	9	9	9	0.00
24/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2393	2	2	2	1,000.00
24/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8456	8	8	8	0.00
24/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1975	2	2	2	1,550.00
24/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3570	3	4	3	1,550.00
24/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10007	10	10	10	0.00
24/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	665	1	1	1	1,550.00
24/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2776	3	3	3	0.00
24/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4469	5	4	5	0.00
24/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	934	1	1	1	1,000.00
24/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	768	1	1	1	500.00
24/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3322	4	3	4	0.00
24/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4650	5	5	5	0.00
24/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4742	5	5	5	0.00
24/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4804	5	5	5	0.00
24/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4773	5	5	5	0.00
24/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3883	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5390	6	5	6	0.00
24/08/2023	2032 On 01-August-24			Bond Future	11.28	87.1005	87.6180	87.1005	0.00
24/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2981	3	3	3	0.00
24/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2958	3	3	3	0.00
24/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3004	3	3	3	0.00
24/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3579	4	4	4	0.00
24/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3624	4	4	4	0.00
24/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3602	4	4	4	0.00
24/08/2023	2032 On 07-November-24			Bond Future	11.41	84.9436	85.4594	84.9436	0.00
24/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3863	4	4	4	0.00
24/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3887	4	4	4	0.00
24/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3838	4	4	4	0.00
24/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3583	4	4	4	0.00
24/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3544	4	4	4	0.00
24/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3563	4	4	4	0.00
24/08/2023	2033 On 02-November-23			Bond Future	118.77	118.4760	118.7654	118.4760	2,258.00
24/08/2023	2033 On 01-February-24			Bond Future	121.46	121.1694	121.4575	121.1694	6,141.00
24/08/2023	2033 On 02-May-24			Bond Future	122.75	122.4699	122.7537	122.4699	0.00
24/08/2023	2033 On 01-August-24			Bond Future	125.51	125.2612	125.5069	125.2612	0.00
24/08/2023	2033 On 07-November-24			Bond Future	126.92	126.6887	126.9197	126.6887	0.00
24/08/2023	2037 On 02-November-23			Bond Future	12.06	78.4752	79.0031	78.4752	63,455.00
24/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	797	1	1	1	0.00
24/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	814	1	1	1	0.00
24/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	781	1	1	1	0.00
24/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9114	9	9	9	0.00
24/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3438	3	3	3	731.00
24/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1813	2	2	2	731.00
24/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2031	2	2	2	0.00
24/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	122	0	0	0	731.00
24/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1020	1	1	1	0.00
24/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3605	4	4	4	0.00
24/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3525	4	4	4	0.00
24/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3565	4	4	4	0.00
24/08/2023	2037 On 01-February-24			Bond Future	12.16	75.9841	76.5185	75.9841	76,958.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3418	3	3	3	0.00
24/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3449	3	3	3	0.00
24/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3388	3	3	3	0.00
24/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9230	9	9	9	0.00
24/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5454	5	5	5	0.00
24/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2751	2	3	2	2,500.00
24/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1545	2	2	2	2,500.00
24/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3143	3	3	3	0.00
24/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	651	1	1	1	2,500.00
24/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2618	3	3	3	0.00
24/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2574	3	3	3	0.00
24/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2596	3	3	3	0.00
24/08/2023	2037 On 02-May-24			Bond Future	12.27	77.6990	78.2386	77.6990	0.00
24/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1709	2	2	2	0.00
24/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1725	2	2	2	0.00
24/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1693	2	2	2	0.00
24/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6281	7	6	7	0.00
24/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6200	7	6	7	0.00
24/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6240	7	6	7	0.00
24/08/2023	2037 On 01-August-24			Bond Future	12.39	75.1953	75.7183	75.1953	0.00
24/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3261	3	3	3	0.00
24/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3286	3	3	3	0.00
24/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3237	3	3	3	0.00
24/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4818	5	5	5	0.00
24/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4761	5	5	5	0.00
24/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4790	5	5	5	0.00
24/08/2023	2037 On 07-November-24			Bond Future	12.54	76.9271	77.4501	76.9271	0.00
24/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4451	4	4	4	0.00
24/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4424	4	4	4	0.00
24/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4478	4	4	4	0.00
24/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4221	5	4	5	0.00
24/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4267	5	4	5	0.00
24/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4244	5	4	5	0.00
24/08/2023	2038 On 02-November-23			Bond Future	128.95	129.4130	128.9520	129.4130	4,669.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2038 On 01-February-24			Bond Future	129.85	130.3354	129.8550	130.3354	0.00
24/08/2023	2038 On 02-May-24			Bond Future	132.81	133.3082	132.8052	133.3082	0.00
24/08/2023	2038 On 01-August-24			Bond Future	133.71	134.2753	133.7123	134.2753	0.00
24/08/2023	2038 On 07-November-24			Bond Future	136.81	137.4124	136.8146	137.4124	0.00
24/08/2023	2040 On 02-November-23			Bond Future	12.37	78.4202	79.0301	78.4202	39,462.00
24/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	461	0	0	0	0.00
24/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	450	0	0	0	0.00
24/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	473	0	0	0	0.00
24/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1338	1	1	1	875.00
24/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4180	4	4	4	0.00
24/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	748	1	1	1	128.00
24/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2801	2	3	2	128.00
24/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7007	6	7	6	0.00
24/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	366	0	0	0	875.00
24/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2882	3	3	3	0.00
24/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5527	6	6	6	0.00
24/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	340	0	0	0	128.00
24/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1518	2	2	2	0.00
24/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4069	5	4	5	0.00
24/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	909	1	1	1	875.00
24/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5013	6	5	6	0.00
24/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5114	6	5	6	0.00
24/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5063	6	5	6	0.00
24/08/2023	2040 On 01-February-24			Bond Future	12.48	75.6775	76.2957	75.6775	92,091.00
24/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2760	2	3	2	0.00
24/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2732	2	3	2	0.00
24/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2789	2	3	2	0.00
24/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3507	4	4	4	0.00
24/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3563	4	4	4	0.00
24/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3535	4	4	4	0.00
24/08/2023	2040 On 02-May-24			Bond Future	12.59	77.3854	78.0108	77.3854	0.00
24/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1587	1	2	1	0.00
24/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1572	1	2	1	0.00
24/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1603	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7225	8	7	8	0.00
24/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7316	8	7	8	0.00
24/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7270	8	7	8	0.00
24/08/2023	2040 On 01-August-24			Bond Future	12.72	74.6241	75.2350	74.6241	0.00
24/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3277	3	3	3	0.00
24/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3252	3	3	3	0.00
24/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3302	3	3	3	0.00
24/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5382	6	5	6	0.00
24/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5444	6	5	6	0.00
24/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5413	6	5	6	0.00
24/08/2023	2040 On 07-November-24			Bond Future	12.87	76.3420	76.9550	76.3420	0.00
24/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4602	4	5	4	0.00
24/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4630	4	5	4	0.00
24/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4574	4	5	4	0.00
24/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4723	5	5	5	0.00
24/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4673	5	5	5	0.00
24/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4698	5	5	5	0.00
24/08/2023	2044 On 02-November-23			Bond Future	12.45	74.6467	75.1706	74.6467	52,876.00
24/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	356	0	0	0	0.00
24/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	366	0	0	0	0.00
24/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	347	0	0	0	0.00
24/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3996	4	4	4	0.00
24/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	974	1	1	1	5,860.00
24/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3067	3	3	3	0.00
24/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1418	2	1	2	5,860.00
24/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3606	4	4	4	0.00
24/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1010	1	1	1	6,375.00
24/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5758	6	6	6	0.00
24/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5649	6	6	6	0.00
24/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5703	6	6	6	0.00
24/08/2023	2044 On 01-February-24			Bond Future	12.56	71.9442	72.4748	71.9442	31,817.00
24/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2356	2	2	2	0.00
24/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2382	2	2	2	0.00
24/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2330	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
24/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3964	4	4	4	0.00
24/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3900	4	4	4	0.00
24/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3932	4	4	4	0.00
24/08/2023	2044 On 02-May-24			Bond Future	12.67	73.5679	74.1040	73.5679	0.00
24/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1566	1	2	1	0.00
24/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1581	1	2	1	0.00
24/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1550	1	2	1	0.00
24/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7519	8	8	8	0.00
24/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7425	8	7	8	0.00
24/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7472	8	7	8	0.00
24/08/2023	2044 On 01-August-24			Bond Future	12.79	70.8457	71.3666	70.8457	0.00
24/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3170	3	3	3	0.00
24/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3193	3	3	3	0.00
24/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3146	3	3	3	0.00
24/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5991	6	6	6	0.00
24/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5923	6	6	6	0.00
24/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5957	6	6	6	0.00
24/08/2023	2044 On 07-November-24			Bond Future	12.93	72.4764	72.9979	72.4764	0.00
24/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4804	4	5	4	0.00
24/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4776	4	5	4	0.00
24/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4832	4	5	4	0.00
24/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4908	5	5	5	0.00
24/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4958	5	5	5	0.00
24/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4933	5	5	5	0.00
24/08/2023	2046 On 02-November-23			Bond Future	111.55	111.2124	111.5514	111.2124	16,148.00
24/08/2023	2046 On 01-February-24			Bond Future	114.08	113.7409	114.0800	113.7409	0.00
24/08/2023	2046 On 02-May-24			Bond Future	114.52	114.1856	114.5221	114.1856	0.00
24/08/2023	2046 On 01-August-24			Bond Future	117.09	116.7874	117.0898	116.7874	0.00
24/08/2023	2046 On 07-November-24			Bond Future	117.60	117.3106	117.6010	117.3106	0.00
24/08/2023	2050 On 02-November-23			Bond Future	113.17	113.1748	113.1657	113.1748	14,087.00
24/08/2023	2050 On 01-February-24			Bond Future	113.48	113.4974	113.4802	113.4974	0.00
24/08/2023	2050 On 02-May-24			Bond Future	116.06	116.0859	116.0583	116.0859	0.00
24/08/2023	2050 On 01-August-24			Bond Future	116.35	116.4237	116.3531	116.4237	0.00
24/08/2023	2050 On 07-November-24			Bond Future	119.05	119.1433	119.0522	119.1433	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
24/08/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	AL37 On 02-November-23			Index Future	912.79	909.7120	912.7860	909.7120	0.00
24/08/2023	AL37 On 01-February-24			Index Future	933.26	930.1750	933.2560	930.1750	0.00
24/08/2023	AL37 On 02-May-24			Index Future	954.25	951.1790	954.2470	951.1790	0.00
24/08/2023	AL37 On 01-August-24			Index Future	975.45	972.6540	975.4470	972.6540	0.00
24/08/2023	AL37 On 07-November-24			Index Future	997.90	995.1970	997.8970	995.1970	0.00
24/08/2023	AL7T On 02-November-23			Index Future	1042.96	1036.8890	1042.9640	1036.8890	0.00
24/08/2023	AL7T On 01-February-24			Index Future	1066.35	1060.2120	1066.3530	1060.2120	0.00
24/08/2023	AL7T On 02-May-24			Index Future	1090.34	1084.1530	1090.3380	1084.1530	0.00
24/08/2023	AL7T On 01-August-24			Index Future	1114.56	1108.6300	1114.5600	1108.6300	0.00
24/08/2023	AL7T On 07-November-24			Index Future	1140.21	1134.3240	1140.2120	1134.3240	0.00
24/08/2023	ALBI On 02-November-23			Index Future	908.82	903.8810	908.8170	903.8810	107.00
24/08/2023	ALBI On 01-February-24			Index Future	929.20	924.2130	929.1970	924.2130	0.00
24/08/2023	ALBI On 02-May-24			Index Future	950.10	945.0830	950.0980	945.0830	0.00
24/08/2023	ALBI On 01-August-24			Index Future	971.21	966.4200	971.2050	966.4200	0.00
24/08/2023	ALBI On 07-November-24			Index Future	993.56	988.8180	993.5570	988.8180	0.00
24/08/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/08/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/08/2023	C210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/08/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/08/2023	ES33 On 02-November-23			Bond Future	12.57	72.4481	72.8870	72.4481	0.00
24/08/2023	ES33 On 01-February-24			Bond Future	12.70	74.0952	74.5392	74.0952	0.00
24/08/2023	ES33 On 02-May-24			Bond Future	12.84	71.9850	72.4326	71.9850	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
24/08/2023	ES33 On 01-August-24			Bond Future	13.00	73.6241	74.0551	73.6241	0.00
24/08/2023	ES33 On 07-November-24			Bond Future	13.19	71.5368	71.9664	71.5368	0.00
24/08/2023	ES42 On 02-November-23			Bond Future	13.08	68.1406	68.6398	68.1406	0.00
24/08/2023	ES42 On 01-February-24			Bond Future	13.21	69.6899	70.1958	69.6899	0.00
24/08/2023	ES42 On 02-May-24			Bond Future	13.35	67.0163	67.5276	67.0163	0.00
24/08/2023	ES42 On 01-August-24			Bond Future	13.49	68.5412	69.0387	68.5412	0.00
24/08/2023	ES42 On 07-November-24			Bond Future	13.67	65.8687	66.3670	65.8687	0.00
24/08/2023	GOVI On 02-November-23			GOVI	895.91	891.0270	895.9140	891.0270	823.00
24/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	100940	5	10	5	0.00
24/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	101140	5	10	5	0.00
24/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	101040	5	10	5	0.00
24/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 01-February-24			GOVI	916.01	911.0690	916.0050	911.0690	0.00
24/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	360150	31	36	31	0.00
24/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	360050	31	36	31	0.00
24/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	360250	31	36	31	0.00
24/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 02-May-24			GOVI	936.61	931.6420	936.6090	931.6420	0.00
24/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	143610	19	14	19	0.00
24/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	143810	19	14	19	0.00
24/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	143710	19	14	19	0.00
24/08/2023	GOVI On 01-August-24			GOVI	957.42	952.6760	957.4160	952.6760	0.00
24/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	140360	9	14	9	0.00
24/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	140260	9	14	9	0.00
24/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	140460	9	14	9	0.00
24/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 07-November-24			GOVI	979.45	974.7560	979.4510	974.7560	0.00
24/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	306610	26	31	26	0.00
24/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	306510	26	31	26	0.00
24/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	306710	26	31	26	0.00
24/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
24/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
24/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2023	IGOV On 02-November-23			Index Future	334.42	334.2900	334.4180	334.2900	515.00
24/08/2023	IGOV On 01-February-24			Index Future	342.00	341.8900	341.9980	341.8900	0.00
24/08/2023	IGOV On 02-May-24			Index Future	349.77	349.6890	349.7690	349.6890	0.00
24/08/2023	IGOV On 01-August-24			Index Future	357.62	357.6610	357.6170	357.6610	0.00
24/08/2023	IGOV On 07-November-24			Index Future	365.93	366.0310	365.9280	366.0310	0.00
24/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	8.4080	91.5920	8.4080	0.00
24/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.34	91.6350	91.6650	91.6350	0.00
24/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.31	91.6550	91.6900	91.6550	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
24/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.30	91.6700	91.7000	91.6700	0.00
24/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.30	91.6750	91.7050	91.6750	0.00
24/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.29	91.6900	91.7150	91.6900	0.00
24/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.25	91.7300	91.7550	91.7300	0.00
24/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.22	91.7400	91.7800	91.7400	0.00
24/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.08	91.8500	91.9200	91.8500	0.00
24/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.0300	92.0600	92.0300	0.00
24/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.80	92.1550	92.2000	92.1550	0.00
24/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.72	92.2500	92.2800	92.2500	0.00
24/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.70	92.2950	92.3000	92.2950	0.00
24/08/2023	R035 On 02-November-23			Bond Future	11.71	83.5463	84.1037	83.5463	173,231.00
24/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1202	1	1	1	0.00
24/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1180	1	1	1	0.00
24/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1223	1	1	1	0.00
24/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	185	0	0	0	400.00
24/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	658	1	1	1	400.00
24/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6208	6	6	6	0.00
24/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9435	9	9	9	0.00
24/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3717	3	4	3	731.00
24/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2022	2	2	2	731.00
24/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1866	2	2	2	0.00
24/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	110	0	0	0	731.00
24/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	928	1	1	1	0.00
24/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	366	0	0	0	400.00
24/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3940	4	4	4	0.00
24/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6387	7	6	7	0.00
24/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2762	3	3	3	0.00
24/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2829	3	3	3	0.00
24/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2795	3	3	3	0.00
24/08/2023	R035 On 01-February-24			Bond Future	11.82	85.4255	85.9898	85.4255	0.00
24/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1285	1	1	1	400.00
24/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8783	8	9	8	0.00
24/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	640	1	1	1	400.00
24/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4044	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4012	4	4	4	0.00
24/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4077	4	4	4	0.00
24/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2072	2	2	2	0.00
24/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2109	2	2	2	0.00
24/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2091	2	2	2	0.00
24/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5091	5	5	5	0.00
24/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	676	1	1	1	400.00
24/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7336	8	7	8	0.00
24/08/2023	R035 On 02-May-24			Bond Future	11.92	82.8403	83.4099	82.8403	0.00
24/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1899	2	2	2	0.00
24/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1880	2	2	2	0.00
24/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1918	2	2	2	0.00
24/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5710	6	6	6	0.00
24/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5783	6	6	6	0.00
24/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5746	6	6	6	0.00
24/08/2023	R035 On 01-August-24			Bond Future	12.02	84.7088	85.2605	84.7088	0.00
24/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3338	3	3	3	0.00
24/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3313	3	3	3	0.00
24/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3364	3	3	3	0.00
24/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4466	5	4	5	0.00
24/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4520	5	5	5	0.00
24/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4493	5	4	5	0.00
24/08/2023	R035 On 07-November-24			Bond Future	12.17	82.1478	82.6991	82.1478	0.00
24/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4326	4	4	4	0.00
24/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4353	4	4	4	0.00
24/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4299	4	4	4	0.00
24/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4304	5	4	5	0.00
24/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4258	4	4	4	0.00
24/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4281	4	4	4	0.00
24/08/2023	R053 On 02-November-23			Bond Future	12.31	95.0500	95.7446	95.0500	5,189.00
24/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5068	5	5	5	0.00
24/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5018	5	5	5	0.00
24/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5119	5	5	5	0.00
24/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1402	2	1	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
24/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1441	2	1	2	0.00
24/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1421	2	1	2	0.00
24/08/2023	R053 On 01-February-24			Bond Future	12.41	97.1881	97.8919	97.1881	0.00
24/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6483	6	6	6	0.00
24/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6529	6	7	6	0.00
24/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6437	6	6	6	0.00
24/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2842	3	3	3	0.00
24/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2797	3	3	3	0.00
24/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2820	3	3	3	0.00
24/08/2023	R053 On 02-May-24			Bond Future	12.52	93.5162	94.2272	93.5162	0.00
24/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7438	7	7	7	0.00
24/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7394	7	7	7	0.00
24/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7482	7	7	7	0.00
24/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3831	4	4	4	0.00
24/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3879	4	4	4	0.00
24/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3855	4	4	4	0.00
24/08/2023	R053 On 01-August-24			Bond Future	12.63	95.6243	96.3162	95.6243	0.00
24/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8089	7	8	7	0.00
24/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8131	8	8	8	0.00
24/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8047	7	8	7	0.00
24/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4595	5	5	5	0.00
24/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4546	5	5	5	0.00
24/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4570	5	5	5	0.00
24/08/2023	R053 On 07-November-24			Bond Future	12.77	91.9569	92.6498	91.9569	0.00
24/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6592	6	7	6	0.00
24/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6555	6	7	6	0.00
24/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6629	6	7	6	0.00
24/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6343	6	6	6	0.00
24/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6407	7	6	7	0.00
24/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6375	7	6	7	0.00
24/08/2023	R186 On 02-November-23			Bond Future	8.90	107.9804	108.2417	107.9804	112,131.00
24/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1659	1	2	1	0.00
24/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1680	1	2	1	0.00
24/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1639	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1186	1	1	1	1,715.00
24/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4113	4	4	4	0.00
24/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	43	0	0	0	1,715.00
24/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	505	1	1	1	0.00
24/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	333	0	0	0	0.00
24/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	321	0	0	0	0.00
24/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	327	0	0	0	0.00
24/08/2023	R186 On 01-February-24			Bond Future	8.88	105.0984	105.3584	105.0984	0.00
24/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2183	2	2	2	0.00
24/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2202	2	2	2	0.00
24/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2164	2	2	2	0.00
24/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	594	1	1	1	0.00
24/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	581	1	1	1	0.00
24/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	587	1	1	1	0.00
24/08/2023	R186 On 02-May-24			Bond Future	8.85	107.4708	107.7273	107.4708	0.00
24/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	447	0	0	0	0.00
24/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	454	0	0	0	0.00
24/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	442	0	0	0	0.00
24/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3964	4	4	4	0.00
24/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2710	3	3	3	2,030.00
24/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	396	0	0	0	2,030.00
24/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	664	1	1	1	0.00
24/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2490	3	2	3	0.00
24/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2454	3	2	3	0.00
24/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2471	3	2	3	0.00
24/08/2023	R186 On 01-August-24			Bond Future	8.83	104.5845	104.8078	104.5845	0.00
24/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1217	1	1	1	0.00
24/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1228	1	1	1	0.00
24/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1205	1	1	1	0.00
24/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1526	2	2	2	0.00
24/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1507	2	2	2	0.00
24/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1517	2	2	2	0.00
24/08/2023	R186 On 07-November-24			Bond Future	8.86	106.9971	107.2088	106.9971	0.00
24/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1745	2	2	2	0.00
24/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1757	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
24/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1732	2	2	2	0.00
24/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1207	1	1	1	0.00
24/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1194	1	1	1	0.00
24/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1201	1	1	1	0.00
24/08/2023	R197 On 02-November-23			Bond Future	342.04	342.0775	342.0375	342.0775	0.00
24/08/2023	R202 On 02-November-23			Bond Future	258.13	257.7470	258.1343	257.7470	4,618.00
24/08/2023	R202 On 01-February-24			Bond Future	259.01	258.6293	259.0080	258.6293	460.00
24/08/2023	R202 On 02-May-24			Bond Future	264.89	264.5281	264.8924	264.5281	0.00
24/08/2023	R202 On 01-August-24			Bond Future	265.73	265.4543	265.7305	265.4543	0.00
24/08/2023	R202 On 07-November-24			Bond Future	271.90	271.6565	271.8965	271.6565	0.00
24/08/2023	R209 On 02-November-23			Bond Future	11.78	64.5775	65.0412	64.5775	26,973.00
24/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	764	1	1	1	0.00
24/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	749	1	1	1	0.00
24/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	780	1	1	1	0.00
24/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2875	3	3	3	0.00
24/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2943	3	3	3	0.00
24/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2909	3	3	3	0.00
24/08/2023	R209 On 01-February-24			Bond Future	11.87	66.0301	66.4999	66.0301	1,690.00
24/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3237	3	3	3	0.00
24/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3209	3	3	3	0.00
24/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3265	3	3	3	0.00
24/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2023	2	2	2	0.00
24/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2058	2	2	2	0.00
24/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2040	2	2	2	0.00
24/08/2023	R209 On 02-May-24			Bond Future	11.96	64.3670	64.8416	64.3670	0.00
24/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1562	1	2	1	0.00
24/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1546	1	2	1	0.00
24/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1579	1	2	1	0.00
24/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5293	6	5	6	0.00
24/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5361	6	5	6	0.00
24/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5327	6	5	6	0.00
24/08/2023	R209 On 01-August-24			Bond Future	12.07	65.8185	66.2798	65.8185	0.00
24/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2846	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
24/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2825	3	3	3	0.00
24/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2868	3	3	3	0.00
24/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4090	4	4	4	0.00
24/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4140	5	4	5	0.00
24/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4115	4	4	4	0.00
24/08/2023	R209 On 07-November-24			Bond Future	12.20	64.1807	64.6422	64.1807	0.00
24/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3884	4	4	4	0.00
24/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3860	4	4	4	0.00
24/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3908	4	4	4	0.00
24/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3753	4	4	4	0.00
24/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3795	4	4	4	0.00
24/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3774	4	4	4	0.00
24/08/2023	R210 On 02-November-23			Bond Future	227.62	227.6453	227.6224	227.6453	206.00
24/08/2023	R210 On 01-February-24			Bond Future	232.78	232.8208	232.7818	232.8208	300.00
24/08/2023	R210 On 02-May-24			Bond Future	234.81	234.8727	234.8120	234.8727	0.00
24/08/2023	R210 On 01-August-24			Bond Future	240.08	240.2251	240.0777	240.2251	0.00
24/08/2023	R210 On 07-November-24			Bond Future	242.31	242.4972	242.3070	242.4972	0.00
24/08/2023	R213 On 02-November-23			Bond Future	10.73	82.2882	82.7182	82.2882	33,410.00
24/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2515	2	3	2	0.00
24/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2545	2	3	2	0.00
24/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2485	2	2	2	0.00
24/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8137	8	8	8	0.00
24/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3545	3	4	3	731.00
24/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1993	2	2	2	731.00
24/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1082	1	1	1	0.00
24/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	68	0	0	0	731.00
24/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	513	1	1	1	0.00
24/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	845	1	1	1	0.00
24/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	820	1	1	1	0.00
24/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	832	1	1	1	0.00
24/08/2023	R213 On 01-February-24			Bond Future	10.81	84.1391	84.5732	84.1391	0.00
24/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4716	4	5	4	0.00
24/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4747	4	5	4	0.00
24/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4685	4	5	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
24/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1003	1	1	1	0.00
24/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	984	1	1	1	0.00
24/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	994	1	1	1	0.00
24/08/2023	R213 On 02-May-24			Bond Future	10.89	82.4785	82.9151	82.4785	0.00
24/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1638	1	2	1	0.00
24/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1653	1	2	1	0.00
24/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1622	1	2	1	0.00
24/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4201	4	4	4	0.00
24/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4146	4	4	4	0.00
24/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4173	4	4	4	0.00
24/08/2023	R213 On 01-August-24			Bond Future	10.97	84.3392	84.7553	84.3392	0.00
24/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2817	3	3	3	0.00
24/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2838	3	3	3	0.00
24/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2796	3	3	3	0.00
24/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3260	3	3	3	0.00
24/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3221	3	3	3	0.00
24/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3241	3	3	3	0.00
24/08/2023	R213 On 07-November-24			Bond Future	11.10	82.7255	83.1379	82.7255	0.00
24/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3566	3	4	3	0.00
24/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3588	3	4	3	0.00
24/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3544	3	4	3	0.00
24/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3133	3	3	3	0.00
24/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3099	3	3	3	0.00
24/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3116	3	3	3	0.00
24/08/2023	R214 On 02-November-23			Bond Future	12.21	59.9890	60.4559	59.9890	22,215.00
24/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	417	0	0	0	0.00
24/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	407	0	0	0	0.00
24/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	428	0	0	0	0.00
24/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4125	5	4	5	0.00
24/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4210	5	4	5	0.00
24/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4167	5	4	5	0.00
24/08/2023	R214 On 01-February-24			Bond Future	12.31	61.3384	61.8116	61.3384	0.00
24/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2223	2	2	2	0.00
24/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2200	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
24/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2246	2	2	2	0.00
24/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2945	3	3	3	0.00
24/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	2995	3	3	3	0.00
24/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2970	3	3	3	0.00
24/08/2023	R214 On 02-May-24			Bond Future	12.40	59.4173	59.8959	59.4173	0.00
24/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1386	1	1	1	0.00
24/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1373	1	1	1	0.00
24/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1400	1	1	1	0.00
24/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5955	6	6	6	0.00
24/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6033	6	6	6	0.00
24/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5994	6	6	6	0.00
24/08/2023	R214 On 01-August-24			Bond Future	12.50	60.7575	61.2247	60.7575	0.00
24/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2916	3	3	3	0.00
24/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2894	3	3	3	0.00
24/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2938	3	3	3	0.00
24/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4455	5	4	5	0.00
24/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4508	5	5	5	0.00
24/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4481	5	4	5	0.00
24/08/2023	R214 On 07-November-24			Bond Future	12.64	58.8520	59.3208	58.8520	0.00
24/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3909	4	4	4	0.00
24/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3885	4	4	4	0.00
24/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3933	4	4	4	0.00
24/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4004	4	4	4	0.00
24/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4047	4	4	4	0.00
24/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4025	4	4	4	0.00
24/08/2023	R248 On 02-November-23			Bond Future	12.35	73.5303	74.0374	73.5303	232,817.00
24/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	380	0	0	0	0.00
24/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	389	0	0	0	0.00
24/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	371	0	0	0	0.00
24/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2603	2	3	2	207.00
24/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7010	7	7	7	0.00
24/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	808	1	1	1	207.00
24/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1752	2	2	2	0.00
24/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4129	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	376	0	0	0	207.00
24/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5810	6	6	6	0.00
24/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5697	6	6	6	0.00
24/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5753	6	6	6	0.00
24/08/2023	R248 On 01-February-24			Bond Future	12.46	75.1843	75.6977	75.1843	0.00
24/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2368	2	2	2	0.00
24/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2394	2	2	2	0.00
24/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2420	2	2	2	0.00
24/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1036	1	1	1	1,000.00
24/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2805	3	3	3	1,000.00
24/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6451	6	6	6	0.00
24/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1562	2	2	2	1,000.00
24/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3708	4	4	4	0.00
24/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6878	7	7	7	0.00
24/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4147	4	4	4	0.00
24/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4180	4	4	4	0.00
24/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4214	4	4	4	0.00
24/08/2023	R248 On 02-May-24			Bond Future	12.56	72.4314	72.9499	72.4314	0.00
24/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1493	1	1	1	0.00
24/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1508	1	2	1	0.00
24/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1478	1	1	1	0.00
24/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8148	8	8	8	0.00
24/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8047	8	8	8	0.00
24/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8098	8	8	8	0.00
24/08/2023	R248 On 01-August-24			Bond Future	12.66	74.0649	74.5682	74.0649	13,000.00
24/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3600	3	4	3	0.00
24/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3626	3	4	3	0.00
24/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3574	3	4	3	0.00
24/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5644	6	6	6	0.00
24/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5580	6	6	6	0.00
24/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5612	6	6	6	0.00
24/08/2023	R248 On 07-November-24			Bond Future	12.80	71.3209	71.8244	71.3209	0.00
24/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4892	5	5	5	0.00
24/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4921	5	5	5	0.00
24/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4863	4	5	4	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
24/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4996	5	5	5	0.00
24/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4945	5	5	5	0.00
24/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4970	5	5	5	0.00