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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/09/2023 TO: 14/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	2025 On 02-November-23			Bond Future	172.76	172.7946	172.7610	172.7946	5,228.00
14/09/2023	2025 On 01-February-24			Bond Future	174.85	174.8834	174.8490	174.8834	2,884.00
14/09/2023	2025 On 02-May-24			Bond Future	178.76	178.7989	178.7642	178.7989	0.00
14/09/2023	2025 On 01-August-24			Bond Future	180.92	180.9526	180.9177	180.9526	0.00
14/09/2023	2025 On 07-November-24			Bond Future	185.16	185.1945	185.1595	185.1945	0.00
14/09/2023	2029 On 02-November-23			Bond Future	124.70	124.7669	124.6952	124.7669	2,068.00
14/09/2023	2029 On 01-February-24			Bond Future	127.50	127.5718	127.4984	127.5718	728.00
14/09/2023	2029 On 02-May-24			Bond Future	128.99	129.0602	128.9855	129.0602	0.00
14/09/2023	2029 On 01-August-24			Bond Future	131.87	131.9434	131.8674	131.9434	0.00
14/09/2023	2029 On 07-November-24			Bond Future	133.56	133.6346	133.5575	133.6346	0.00
14/09/2023	2030 On 02-November-23			Bond Future	10.47	91.1419	91.0167	91.1419	88,717.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2013	2	2	2	0.00
14/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1984	2	2	2	0.00
14/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2043	2	2	2	0.00
14/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	50	0	0	0	800.00
14/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	398	0	0	0	800.00
14/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4581	5	5	5	0.00
14/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	935	1	1	1	500.00
14/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4077	4	4	4	0.00
14/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	214	0	0	0	500.00
14/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2999	3	3	3	500.00
14/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7158	7	7	7	0.00
14/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1481	2	1	2	500.00
14/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	345	0	0	0	0.00
14/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	34	0	0	0	500.00
14/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	867	1	1	1	0.00
14/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1280	1	1	1	0.00
14/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	189	0	0	0	500.00
14/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2688	3	3	3	0.00
14/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	143	0	0	0	800.00
14/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2098	2	2	2	0.00
14/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3920	4	4	4	0.00
14/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	606	1	1	1	0.00
14/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	629	1	1	1	0.00
14/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	617	1	1	1	0.00
14/09/2023	2030 On 01-February-24			Bond Future	10.55	89.1628	89.0348	89.1628	0.00
14/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1148	1	1	1	400.00
14/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6416	7	6	7	0.00
14/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	579	1	1	1	400.00
14/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3953	4	4	4	0.00
14/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	957	1	1	1	1,360.00
14/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4099	4	4	4	0.00
14/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4129	4	4	4	0.00
14/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4070	4	4	4	0.00
14/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1286	1	1	1	200.00
14/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3091	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
14/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5290	5	5	5	0.00
14/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	908	1	1	1	500.00
14/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1690	2	2	2	500.00
14/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5639	6	6	6	0.00
14/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5607	6	6	6	0.00
14/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1047	1	1	1	500.00
14/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	526	1	1	1	500.00
14/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3296	3	3	3	0.00
14/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	521	1	1	1	500.00
14/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2329	2	2	2	0.00
14/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3617	4	4	4	0.00
14/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	586	1	1	1	200.00
14/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1282	1	1	1	700.00
14/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2870	3	3	3	0.00
14/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	895	1	1	1	0.00
14/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	876	1	1	1	0.00
14/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	885	1	1	1	0.00
14/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	933	1	1	1	1,360.00
14/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3499	3	3	3	0.00
14/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3105	3	3	3	0.00
14/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4645	5	5	5	0.00
14/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	402	0	0	0	400.00
14/09/2023	2030 On 02-May-24			Bond Future	10.64	91.1374	91.0067	91.1374	0.00
14/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1148	1	1	1	0.00
14/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1160	1	1	1	0.00
14/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1136	1	1	1	0.00
14/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2482	3	2	3	500.00
14/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3639	4	4	4	500.00
14/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9518	10	10	10	0.00
14/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2920	3	3	3	1,080.00
14/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7204	7	7	7	0.00
14/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	964	1	1	1	1,000.00
14/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1627	2	2	2	1,000.00
14/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5888	6	6	6	0.00
14/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	958	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3513	3	4	3	0.00
14/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4886	5	5	5	0.00
14/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	688	1	1	1	1,080.00
14/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2200	2	2	2	0.00
14/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	318	0	0	0	500.00
14/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1766	2	2	2	0.00
14/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2542	2	3	2	0.00
14/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4441	4	4	4	0.00
14/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4384	4	4	4	0.00
14/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4412	4	4	4	0.00
14/09/2023	2030 On 01-August-24			Bond Future	10.73	89.1464	89.0130	89.1464	0.00
14/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2132	2	2	2	0.00
14/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2150	2	2	2	0.00
14/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2115	2	2	2	0.00
14/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3502	3	4	3	0.00
14/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3460	3	3	3	0.00
14/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3481	3	3	3	0.00
14/09/2023	2030 On 07-November-24			Bond Future	10.86	91.2097	91.0736	91.2097	0.00
14/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2876	3	3	3	0.00
14/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2857	3	3	3	0.00
14/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2896	3	3	3	0.00
14/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3253	3	3	3	0.00
14/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3287	3	3	3	0.00
14/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3270	3	3	3	0.00
14/09/2023	2032 On 02-November-23			Bond Future	11.39	84.2753	84.1603	84.2753	171,141.00
14/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	965	1	1	1	0.00
14/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	987	1	1	1	0.00
14/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	943	1	1	1	0.00
14/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	328	0	0	0	10,000.00
14/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	31	0	0	0	7,750.00
14/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	109	0	0	0	500.00
14/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1951	2	2	2	0.00
14/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2533	3	3	3	0.00
14/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1079	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	193	0	0	0	500.00
14/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1654	2	2	2	0.00
14/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	531	1	1	1	0.00
14/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2949	3	3	3	0.00
14/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	683	1	1	1	500.00
14/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4293	4	4	4	0.00
14/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	114	0	0	0	500.00
14/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2099	2	2	2	0.00
14/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	305	0	0	0	500.00
14/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3987	4	4	4	0.00
14/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2383	2	2	2	500.00
14/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4032	4	4	4	0.00
14/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1123	1	1	1	500.00
14/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1585	2	2	2	500.00
14/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3468	3	3	3	0.00
14/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	706	1	1	1	500.00
14/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	954	1	1	1	15,500.00
14/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5116	5	5	5	0.00
14/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2912	3	3	3	0.00
14/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1736	2	2	2	0.00
14/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1684	2	2	2	0.00
14/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1710	2	2	2	0.00
14/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	574	1	1	1	0.00
14/09/2023	2032 On 01-February-24			Bond Future	11.49	86.1495	86.0318	86.1495	0.00
14/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	348	0	0	0	1,200.00
14/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1017	1	1	1	1,200.00
14/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5843	6	6	6	0.00
14/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3355	3	3	3	0.00
14/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3327	3	3	3	0.00
14/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3384	3	3	3	0.00
14/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	799	1	1	1	500.00
14/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1553	2	2	2	500.00
14/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6224	6	6	6	0.00
14/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1045	1	1	1	200.00
14/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3102	3	3	3	0.00

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14/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5434	6	5	6	0.00
14/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	944	1	1	1	200.00
14/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1915	2	2	2	200.00
14/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4406	4	4	4	0.00
14/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	756	1	1	1	500.00
14/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3425	3	3	3	0.00
14/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5089	5	5	5	0.00
14/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1747	2	2	2	0.00
14/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1780	2	2	2	0.00
14/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1763	2	2	2	0.00
14/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	841	1	1	1	1,200.00
14/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4475	4	4	4	0.00
14/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7554	7	8	7	0.00
14/09/2023	2032 On 02-May-24			Bond Future	11.60	83.8957	83.7756	83.8957	0.00
14/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1131	1	1	1	0.00
14/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1118	1	1	1	0.00
14/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1144	1	1	1	0.00
14/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	929	1	1	1	1,000.00
14/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1570	2	2	2	1,000.00
14/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6833	7	7	7	0.00
14/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1182	1	1	1	500.00
14/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1964	2	2	2	500.00
14/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7750	8	8	8	0.00
14/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2490	3	2	3	1,550.00
14/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8316	8	8	8	0.00
14/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1262	1	1	1	1,550.00
14/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	915	1	1	1	1,550.00
14/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3637	4	4	4	0.00
14/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5698	6	6	6	0.00
14/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1030	1	1	1	500.00
14/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4314	4	4	4	0.00
14/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5907	6	6	6	0.00
14/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1253	1	1	1	1,000.00
14/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5002	5	5	5	0.00
14/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6775	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6014	6	6	6	0.00
14/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6085	6	6	6	0.00
14/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6049	6	6	6	0.00
14/09/2023	2032 On 01-August-24			Bond Future	11.72	85.7496	85.6270	85.7496	0.00
14/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2139	2	2	2	0.00
14/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2122	2	2	2	0.00
14/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2157	2	2	2	0.00
14/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4723	5	5	5	0.00
14/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4779	5	5	5	0.00
14/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4751	5	5	5	0.00
14/09/2023	2032 On 07-November-24			Bond Future	11.88	83.5685	83.4435	83.5685	0.00
14/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2875	3	3	3	0.00
14/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2895	3	3	3	0.00
14/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2855	3	3	3	0.00
14/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4615	5	5	5	0.00
14/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4568	5	5	5	0.00
14/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4592	5	5	5	0.00
14/09/2023	2033 On 02-November-23			Bond Future	117.25	117.1616	117.2545	117.1616	2,258.00
14/09/2023	2033 On 01-February-24			Bond Future	119.89	119.7955	119.8904	119.7955	5,737.00
14/09/2023	2033 On 02-May-24			Bond Future	121.11	121.0145	121.1118	121.0145	0.00
14/09/2023	2033 On 01-August-24			Bond Future	123.82	123.7180	123.8179	123.7180	0.00
14/09/2023	2033 On 07-November-24			Bond Future	125.22	125.1178	125.2206	125.1178	0.00
14/09/2023	2037 On 02-November-23			Bond Future	12.45	77.0693	76.9705	77.0693	68,979.00
14/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	198	0	0	0	0.00
14/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	191	0	0	0	0.00
14/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	204	0	0	0	0.00
14/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7090	7	7	7	0.00
14/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1856	2	2	2	731.00
14/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	710	1	1	1	731.00
14/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2961	3	3	3	0.00
14/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	130	0	0	0	731.00
14/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1470	1	1	1	0.00
14/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4948	5	5	5	0.00
14/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5048	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4998	5	5	5	0.00
14/09/2023	2037 On 01-February-24			Bond Future	12.57	74.5269	74.4258	74.5269	76,958.00
14/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2139	2	2	2	0.00
14/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2163	2	2	2	0.00
14/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2115	2	2	2	0.00
14/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7322	7	7	7	0.00
14/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3847	4	4	4	0.00
14/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1626	2	2	2	2,500.00
14/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2030	2	2	2	2,500.00
14/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4111	4	4	4	0.00
14/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	835	1	1	1	2,500.00
14/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3437	3	3	3	0.00
14/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3381	3	3	3	0.00
14/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3409	3	3	3	0.00
14/09/2023	2037 On 02-May-24			Bond Future	12.70	76.1771	76.0739	76.1771	0.00
14/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1041	1	1	1	0.00
14/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1053	1	1	1	0.00
14/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1030	1	1	1	0.00
14/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7782	8	8	8	0.00
14/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7692	8	8	8	0.00
14/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7737	8	8	8	0.00
14/09/2023	2037 On 01-August-24			Bond Future	12.84	73.6046	73.4993	73.6046	0.00
14/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2379	2	2	2	0.00
14/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2398	2	2	2	0.00
14/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2359	2	2	2	0.00
14/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6159	6	6	6	0.00
14/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6092	6	6	6	0.00
14/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6126	6	6	6	0.00
14/09/2023	2037 On 07-November-24			Bond Future	13.00	75.3063	75.1989	75.3063	0.00
14/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3420	3	3	3	0.00
14/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3397	3	3	3	0.00
14/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3442	3	3	3	0.00
14/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5437	5	5	5	0.00
14/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5492	5	5	5	0.00
14/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5464	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2038 On 02-November-23			Bond Future	126.32	126.3223	126.3174	126.3223	4,695.00
14/09/2023	2038 On 01-February-24			Bond Future	127.14	127.1420	127.1368	127.1420	0.00
14/09/2023	2038 On 02-May-24			Bond Future	129.98	129.9883	129.9835	129.9883	0.00
14/09/2023	2038 On 01-August-24			Bond Future	130.82	130.8211	130.8166	130.8211	0.00
14/09/2023	2038 On 07-November-24			Bond Future	133.88	133.8863	133.8822	133.8863	0.00
14/09/2023	2040 On 02-November-23			Bond Future	12.69	77.3496	77.2461	77.3496	43,169.00
14/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	99	0	0	0	0.00
14/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	103	0	0	0	0.00
14/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	96	0	0	0	0.00
14/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	70	0	0	0	875.00
14/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	503	1	1	1	875.00
14/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2627	3	3	3	0.00
14/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1493	2	1	2	128.00
14/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5249	5	5	5	0.00
14/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	209	0	0	0	128.00
14/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1994	2	2	2	0.00
14/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5314	5	5	5	0.00
14/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	366	0	0	0	128.00
14/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1139	1	1	1	875.00
14/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3831	4	4	4	0.00
14/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7015	7	7	7	0.00
14/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6544	6	7	6	0.00
14/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6428	6	6	6	0.00
14/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6486	6	6	6	0.00
14/09/2023	2040 On 01-February-24			Bond Future	12.82	74.5631	74.4572	74.5631	94,218.00
14/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1734	2	2	2	0.00
14/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1712	2	2	2	0.00
14/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1756	2	2	2	0.00
14/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4312	4	4	4	0.00
14/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4382	4	4	4	0.00
14/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4347	4	4	4	0.00
14/09/2023	2040 On 02-May-24			Bond Future	12.95	76.2141	76.1060	76.2141	0.00
14/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1017	1	1	1	0.00
14/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1006	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1029	1	1	1	0.00
14/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8556	8	9	8	0.00
14/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8655	9	9	9	0.00
14/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8605	9	9	9	0.00
14/09/2023	2040 On 01-August-24			Bond Future	13.09	73.3919	73.2816	73.3919	0.00
14/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2449	2	2	2	0.00
14/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2429	2	2	2	0.00
14/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2469	3	2	3	0.00
14/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6502	6	7	6	0.00
14/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6574	7	7	7	0.00
14/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6538	6	7	6	0.00
14/09/2023	2040 On 07-November-24			Bond Future	13.25	75.0882	74.9757	75.0882	0.00
14/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3618	4	4	4	0.00
14/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3642	4	4	4	0.00
14/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3594	4	4	4	0.00
14/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5722	6	6	6	0.00
14/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5665	6	6	6	0.00
14/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5694	6	6	6	0.00
14/09/2023	2044 On 02-November-23			Bond Future	12.79	73.4058	73.3026	73.4058	52,923.00
14/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	61	0	0	0	0.00
14/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	59	0	0	0	0.00
14/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	63	0	0	0	0.00
14/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1605	2	2	2	0.00
14/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2363	2	2	2	0.00
14/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	278	0	0	0	5,860.00
14/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4778	5	5	5	0.00
14/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1246	1	1	1	6,375.00
14/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1824	2	2	2	5,860.00
14/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7215	7	7	7	0.00
14/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7338	7	7	7	0.00
14/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7276	7	7	7	0.00
14/09/2023	2044 On 01-February-24			Bond Future	12.91	70.6567	70.5512	70.6567	31,894.00
14/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1449	1	1	1	0.00
14/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1469	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
14/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1429	1	1	1	0.00
14/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4986	5	5	5	0.00
14/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4910	5	5	5	0.00
14/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4948	5	5	5	0.00
14/09/2023	2044 On 02-May-24			Bond Future	13.04	72.2211	72.1134	72.2211	0.00
14/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	981	1	1	1	0.00
14/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	992	1	1	1	0.00
14/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	970	1	1	1	0.00
14/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8930	9	9	9	0.00
14/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8827	9	9	9	0.00
14/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8878	9	9	9	0.00
14/09/2023	2044 On 01-August-24			Bond Future	13.18	69.4358	69.3260	69.4358	0.00
14/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2241	2	2	2	0.00
14/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2260	2	2	2	0.00
14/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2222	2	2	2	0.00
14/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7108	7	7	7	0.00
14/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7031	7	7	7	0.00
14/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7070	7	7	7	0.00
14/09/2023	2044 On 07-November-24			Bond Future	13.34	71.0405	70.9284	71.0405	0.00
14/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3624	4	4	4	0.00
14/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3600	4	4	4	0.00
14/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3648	4	4	4	0.00
14/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5794	6	6	6	0.00
14/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5852	6	6	6	0.00
14/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5823	6	6	6	0.00
14/09/2023	2046 On 02-November-23			Bond Future	108.62	108.2897	108.6207	108.2897	16,148.00
14/09/2023	2046 On 01-February-24			Bond Future	111.06	110.7242	111.0626	110.7242	0.00
14/09/2023	2046 On 02-May-24			Bond Future	111.40	111.0535	111.4000	111.0535	0.00
14/09/2023	2046 On 01-August-24			Bond Future	113.89	113.5340	113.8883	113.5340	0.00
14/09/2023	2046 On 07-November-24			Bond Future	114.35	113.9907	114.3543	113.9907	0.00
14/09/2023	2050 On 02-November-23			Bond Future	109.92	109.6641	109.9201	109.6641	14,055.00
14/09/2023	2050 On 01-February-24			Bond Future	110.14	109.8789	110.1405	109.8789	0.00
14/09/2023	2050 On 02-May-24			Bond Future	112.61	112.3387	112.6065	112.3387	0.00
14/09/2023	2050 On 01-August-24			Bond Future	112.81	112.5404	112.8146	112.5404	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
14/09/2023	2050 On 07-November-24			Bond Future	115.46	115.1769	115.4580	115.1769	0.00
14/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	AL37 On 02-November-23			Index Future	906.43	907.3190	906.4310	907.3190	0.00
14/09/2023	AL37 On 01-February-24			Index Future	926.59	927.4960	926.5870	927.4960	0.00
14/09/2023	AL37 On 02-May-24			Index Future	947.12	948.0490	947.1220	948.0490	0.00
14/09/2023	AL37 On 01-August-24			Index Future	968.08	969.0240	968.0790	969.0240	0.00
14/09/2023	AL37 On 07-November-24			Index Future	990.58	991.5370	990.5750	991.5370	0.00
14/09/2023	AL7T On 02-November-23			Index Future	1021.08	1022.5550	1021.0830	1022.5550	0.00
14/09/2023	AL7T On 01-February-24			Index Future	1043.79	1045.2940	1043.7890	1045.2940	0.00
14/09/2023	AL7T On 02-May-24			Index Future	1066.92	1068.4580	1066.9220	1068.4580	0.00
14/09/2023	AL7T On 01-August-24			Index Future	1090.53	1092.0970	1090.5300	1092.0970	0.00
14/09/2023	AL7T On 07-November-24			Index Future	1115.87	1117.4700	1115.8700	1117.4700	0.00
14/09/2023	ALBI On 02-November-23			Index Future	892.30	893.4530	892.3020	893.4530	107.00
14/09/2023	ALBI On 01-February-24			Index Future	912.14	913.3210	912.1440	913.3210	0.00
14/09/2023	ALBI On 02-May-24			Index Future	932.36	933.5600	932.3590	933.5600	0.00
14/09/2023	ALBI On 01-August-24			Index Future	952.99	954.2150	952.9890	954.2150	0.00
14/09/2023	ALBI On 07-November-24			Index Future	975.13	976.3840	975.1340	976.3840	0.00
14/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	ES33 On 02-November-23			Bond Future	12.93	71.3795	71.2765	71.3795	0.00
14/09/2023	ES33 On 01-February-24			Bond Future	13.09	72.9842	72.8788	72.9842	0.00
14/09/2023	ES33 On 02-May-24			Bond Future	13.25	70.8188	70.7113	70.8188	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
14/09/2023	ES33 On 01-August-24			Bond Future	13.43	72.3995	72.2898	72.3995	0.00
14/09/2023	ES33 On 07-November-24			Bond Future	13.64	70.2899	70.1779	70.2899	0.00
14/09/2023	ES42 On 02-November-23			Bond Future	13.46	66.9050	66.7644	66.9050	0.00
14/09/2023	ES42 On 01-February-24			Bond Future	13.61	68.4092	68.2654	68.4092	0.00
14/09/2023	ES42 On 02-May-24			Bond Future	13.76	65.6779	65.5311	65.6779	0.00
14/09/2023	ES42 On 01-August-24			Bond Future	13.92	67.1426	66.9927	67.1426	0.00
14/09/2023	ES42 On 07-November-24			Bond Future	14.12	64.4436	64.2905	64.4436	0.00
14/09/2023	GOVI On 02-November-23			GOVI	879.60	880.7260	879.6000	880.7260	819.00
14/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	62000	5	6	5	0.00
14/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	62200	5	6	5	0.00
14/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	62100	5	6	5	0.00
14/09/2023	GOVI On 01-February-24			GOVI	899.16	900.3110	899.1600	900.3110	0.00
14/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	191700	20	19	20	0.00
14/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	191600	20	19	20	0.00
14/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	191800	20	19	20	0.00
14/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 02-May-24			GOVI	919.09	920.2620	919.0870	920.2620	0.00
14/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	318830	31	32	31	0.00
14/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	319030	31	32	31	0.00
14/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	318930	31	32	31	0.00
14/09/2023	GOVI On 01-August-24			GOVI	939.42	940.6220	939.4240	940.6220	0.00
14/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	39460	3	4	3	0.00
14/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	39660	3	4	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
14/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	39560	3	4	3	0.00
14/09/2023	GOVI On 07-November-24			GOVI	961.25	962.4760	961.2540	962.4760	0.00
14/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	124540	14	12	14	0.00
14/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	124740	14	12	14	0.00
14/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	124640	14	12	14	0.00
14/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
14/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2023	IGOV On 02-November-23			Index Future	329.07	328.8100	329.0740	328.8100	475.00
14/09/2023	IGOV On 01-February-24			Index Future	336.47	336.2020	336.4720	336.2020	0.00
14/09/2023	IGOV On 02-May-24			Index Future	344.01	343.7300	344.0070	343.7300	0.00
14/09/2023	IGOV On 01-August-24			Index Future	351.70	351.4120	351.6960	351.4120	0.00
14/09/2023	IGOV On 07-November-24			Index Future	359.95	359.6570	359.9490	359.6570	0.00
14/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
14/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6600	91.6500	91.6600	0.00
14/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6500	91.6400	91.6500	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
14/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.41	91.6000	91.5900	91.6000	0.00
14/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.40	91.6100	91.6000	91.6100	0.00
14/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
14/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
14/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.17	91.8600	91.8300	91.8600	0.00
14/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9500	91.9400	91.9500	0.00
14/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.92	92.1000	92.0800	92.1000	0.00
14/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.86	92.1600	92.1400	92.1600	0.00
14/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.83	92.2100	92.1700	92.2100	0.00
14/09/2023	R035 On 02-November-23			Bond Future	12.10	82.1856	82.0327	82.1856	182,156.00
14/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	721	1	1	1	6,500.00
14/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	347	0	0	0	0.00
14/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	357	0	0	0	0.00
14/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	337	0	0	0	0.00
14/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	19	0	0	0	400.00
14/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	132	0	0	0	400.00
14/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4222	4	4	4	0.00
14/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	791	1	1	1	731.00
14/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7360	8	7	8	0.00
14/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2016	2	2	2	731.00
14/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2706	3	3	3	0.00
14/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	105	0	0	0	731.00
14/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1299	1	1	1	0.00
14/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	451	0	0	0	400.00
14/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5485	5	5	5	0.00
14/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8293	8	8	8	0.00
14/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4057	4	4	4	0.00
14/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3966	4	4	4	0.00
14/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4012	4	4	4	0.00
14/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2852	3	3	3	0.00
14/09/2023	R035 On 01-February-24			Bond Future	12.22	84.0132	83.8569	84.0132	0.00
14/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	648	1	1	1	400.00
14/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6917	7	7	7	0.00
14/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	275	0	0	0	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
14/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2697	3	3	3	0.00
14/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2670	3	3	3	0.00
14/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2725	3	3	3	0.00
14/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2852	3	3	3	0.00
14/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2901	3	3	3	0.00
14/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2876	3	3	3	0.00
14/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6586	6	7	6	0.00
14/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	943	1	1	1	400.00
14/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9104	9	9	9	0.00
14/09/2023	R035 On 02-May-24			Bond Future	12.35	81.3618	81.2022	81.3618	0.00
14/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1141	1	1	1	0.00
14/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1129	1	1	1	0.00
14/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1153	1	1	1	0.00
14/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7152	7	7	7	0.00
14/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7239	7	7	7	0.00
14/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7196	7	7	7	0.00
14/09/2023	R035 On 01-August-24			Bond Future	12.48	83.1599	82.9970	83.1599	0.00
14/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2441	3	2	3	0.00
14/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2420	2	2	2	0.00
14/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2461	3	2	3	0.00
14/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5827	6	6	6	0.00
14/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5890	6	6	6	0.00
14/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5859	6	6	6	0.00
14/09/2023	R035 On 07-November-24			Bond Future	12.64	80.5699	80.4036	80.5699	0.00
14/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3239	3	3	3	0.00
14/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3261	3	3	3	0.00
14/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3216	3	3	3	0.00
14/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5516	5	6	5	0.00
14/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5461	5	5	5	0.00
14/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5489	5	5	5	0.00
14/09/2023	R053 On 02-November-23			Bond Future	12.62	93.7032	93.4931	93.7032	5,189.00
14/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3135	3	3	3	0.00
14/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3178	3	3	3	0.00
14/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3092	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
14/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1766	2	2	2	0.00
14/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1713	2	2	2	0.00
14/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1740	2	2	2	0.00
14/09/2023	R053 On 01-February-24			Bond Future	12.74	95.7870	95.5722	95.7870	0.00
14/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4811	5	5	5	0.00
14/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4771	5	5	5	0.00
14/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4852	5	5	5	0.00
14/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3440	3	3	3	0.00
14/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3496	3	3	3	0.00
14/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3468	3	3	3	0.00
14/09/2023	R053 On 02-May-24			Bond Future	12.86	92.0438	91.8244	92.0438	0.00
14/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5718	6	6	6	0.00
14/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5757	6	6	6	0.00
14/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5679	6	6	6	0.00
14/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4566	4	5	4	0.00
14/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4509	4	5	4	0.00
14/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4537	4	5	4	0.00
14/09/2023	R053 On 01-August-24			Bond Future	12.98	94.0771	93.8531	94.0771	0.00
14/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6452	7	6	7	0.00
14/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6490	7	6	7	0.00
14/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6414	7	6	7	0.00
14/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5425	5	5	5	0.00
14/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5368	5	5	5	0.00
14/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5396	5	5	5	0.00
14/09/2023	R053 On 07-November-24			Bond Future	13.14	90.3822	90.1534	90.3822	0.00
14/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5206	5	5	5	0.00
14/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5173	5	5	5	0.00
14/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5239	5	5	5	0.00
14/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7449	7	7	7	0.00
14/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7522	7	8	7	0.00
14/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7486	7	7	7	0.00
14/09/2023	R186 On 02-November-23			Bond Future	9.04	107.9341	107.8629	107.9341	121,829.00
14/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1234	1	1	1	0.00
14/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1213	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1254	1	1	1	0.00
14/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	779	1	1	1	1,715.00
14/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3713	4	4	4	0.00
14/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	22	0	0	0	1,715.00
14/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	476	0	0	0	0.00
14/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	273	0	0	0	0.00
14/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	286	0	0	0	0.00
14/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	280	0	0	0	0.00
14/09/2023	R186 On 01-February-24			Bond Future	9.04	105.0241	104.9512	105.0241	0.00
14/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1755	2	2	2	0.00
14/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1773	2	2	2	0.00
14/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1737	2	2	2	0.00
14/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	574	1	1	1	0.00
14/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	559	1	1	1	0.00
14/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	567	1	1	1	0.00
14/09/2023	R186 On 02-May-24			Bond Future	9.04	107.3503	107.2760	107.3503	0.00
14/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	257	0	0	0	0.00
14/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	262	0	0	0	0.00
14/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	253	0	0	0	0.00
14/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3507	4	4	4	0.00
14/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2276	2	2	2	2,030.00
14/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	390	0	0	0	2,030.00
14/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	681	1	1	1	0.00
14/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2752	3	3	3	0.00
14/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2713	3	3	3	0.00
14/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2732	3	3	3	0.00
14/09/2023	R186 On 01-August-24			Bond Future	9.05	104.4137	104.3381	104.4137	0.00
14/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	912	1	1	1	0.00
14/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	923	1	1	1	0.00
14/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	902	1	1	1	0.00
14/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1694	2	2	2	0.00
14/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1671	2	2	2	0.00
14/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1682	2	2	2	0.00
14/09/2023	R186 On 07-November-24			Bond Future	9.09	106.8311	106.7542	106.8311	0.00
14/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1422	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1434	1	1	1	0.00
14/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1411	1	1	1	0.00
14/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1341	1	1	1	0.00
14/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1325	1	1	1	0.00
14/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1333	1	1	1	0.00
14/09/2023	R197 On 02-November-23			Bond Future	341.43	341.4595	341.4325	341.4595	0.00
14/09/2023	R202 On 02-November-23			Bond Future	253.80	253.8148	253.8035	253.8148	4,618.00
14/09/2023	R202 On 01-February-24			Bond Future	254.53	254.5439	254.5321	254.5439	460.00
14/09/2023	R202 On 02-May-24			Bond Future	260.23	260.2429	260.2313	260.2429	0.00
14/09/2023	R202 On 01-August-24			Bond Future	260.94	260.9543	260.9436	260.9543	0.00
14/09/2023	R202 On 07-November-24			Bond Future	267.06	267.0693	267.0594	267.0693	0.00
14/09/2023	R209 On 02-November-23			Bond Future	12.18	63.3087	63.1981	63.3087	26,360.00
14/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	191	0	0	0	0.00
14/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	197	0	0	0	0.00
14/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	185	0	0	0	0.00
14/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4222	4	4	4	0.00
14/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4135	4	4	4	0.00
14/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4178	4	4	4	0.00
14/09/2023	R209 On 01-February-24			Bond Future	12.28	64.7165	64.6035	64.7165	1,690.00
14/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2036	2	2	2	0.00
14/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2013	2	2	2	0.00
14/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2058	2	2	2	0.00
14/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2712	3	3	3	0.00
14/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2759	3	3	3	0.00
14/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2735	3	3	3	0.00
14/09/2023	R209 On 02-May-24			Bond Future	12.40	62.9970	62.8816	62.9970	0.00
14/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	922	1	1	1	0.00
14/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	912	1	1	1	0.00
14/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	932	1	1	1	0.00
14/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6607	7	7	7	0.00
14/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6687	7	7	7	0.00
14/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6647	7	7	7	0.00
14/09/2023	R209 On 01-August-24			Bond Future	12.52	64.3891	64.2712	64.3891	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
14/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2052	2	2	2	0.00
14/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2035	2	2	2	0.00
14/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2069	2	2	2	0.00
14/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5299	5	5	5	0.00
14/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5359	5	5	5	0.00
14/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5329	5	5	5	0.00
14/09/2023	R209 On 07-November-24			Bond Future	12.66	62.7235	62.6032	62.7235	0.00
14/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2937	3	3	3	0.00
14/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2918	3	3	3	0.00
14/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2957	3	3	3	0.00
14/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4841	5	5	5	0.00
14/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4891	5	5	5	0.00
14/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4866	5	5	5	0.00
14/09/2023	R210 On 02-November-23			Bond Future	226.06	225.9778	226.0595	225.9778	206.00
14/09/2023	R210 On 01-February-24			Bond Future	231.14	231.0581	231.1415	231.0581	300.00
14/09/2023	R210 On 02-May-24			Bond Future	233.06	232.9727	233.0586	232.9727	0.00
14/09/2023	R210 On 01-August-24			Bond Future	238.27	238.1771	238.2655	238.1771	0.00
14/09/2023	R210 On 07-November-24			Bond Future	240.51	240.4196	240.5115	240.4196	0.00
14/09/2023	R213 On 02-November-23			Bond Future	11.04	81.4616	81.3786	81.4616	29,102.00
14/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1388	1	1	1	0.00
14/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1362	1	1	1	0.00
14/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1413	1	1	1	0.00
14/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6787	7	7	7	0.00
14/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	966	1	1	1	731.00
14/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2299	2	2	2	731.00
14/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1394	1	1	1	0.00
14/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	57	0	0	0	731.00
14/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	607	1	1	1	0.00
14/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1027	1	1	1	0.00
14/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1062	1	1	1	0.00
14/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1045	1	1	1	0.00
14/09/2023	R213 On 01-February-24			Bond Future	11.14	83.2731	83.1882	83.2731	0.00
14/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3614	4	4	4	0.00
14/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3642	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
14/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3586	4	4	4	0.00
14/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1289	1	1	1	0.00
14/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1265	1	1	1	0.00
14/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1277	1	1	1	0.00
14/09/2023	R213 On 02-May-24			Bond Future	11.24	81.5588	81.4721	81.5588	0.00
14/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1097	1	1	1	0.00
14/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1109	1	1	1	0.00
14/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1085	1	1	1	0.00
14/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5107	5	5	5	0.00
14/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5044	5	5	5	0.00
14/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5076	5	5	5	0.00
14/09/2023	R213 On 01-August-24			Bond Future	11.34	83.3617	83.2733	83.3617	0.00
14/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2132	2	2	2	0.00
14/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2149	2	2	2	0.00
14/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2114	2	2	2	0.00
14/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4061	4	4	4	0.00
14/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4014	4	4	4	0.00
14/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4037	4	4	4	0.00
14/09/2023	R213 On 07-November-24			Bond Future	11.49	81.7318	81.6417	81.7318	0.00
14/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2800	3	3	3	0.00
14/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2819	3	3	3	0.00
14/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2781	3	3	3	0.00
14/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3867	4	4	4	0.00
14/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3827	4	4	4	0.00
14/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3847	4	4	4	0.00
14/09/2023	R214 On 02-November-23			Bond Future	12.59	58.7915	58.6577	58.7915	21,770.00
14/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	69	0	0	0	0.00
14/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	71	0	0	0	0.00
14/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	66	0	0	0	0.00
14/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5667	6	6	6	0.00
14/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5567	5	6	5	0.00
14/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5617	5	6	5	0.00
14/09/2023	R214 On 01-February-24			Bond Future	12.71	60.0989	59.9621	60.0989	0.00
14/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1306	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1341	1	1	1	0.00
14/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1323	1	1	1	0.00
14/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3920	4	4	4	0.00
14/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3889	4	4	4	0.00
14/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3951	4	4	4	0.00
14/09/2023	R214 On 02-May-24			Bond Future	12.82	58.1252	57.9855	58.1252	0.00
14/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	826	1	1	1	0.00
14/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	817	1	1	1	0.00
14/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	836	1	1	1	0.00
14/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7302	7	7	7	0.00
14/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7388	7	7	7	0.00
14/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7345	7	7	7	0.00
14/09/2023	R214 On 01-August-24			Bond Future	12.94	59.4098	59.2672	59.4098	0.00
14/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2039	2	2	2	0.00
14/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2022	2	2	2	0.00
14/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2056	2	2	2	0.00
14/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5531	5	6	5	0.00
14/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5593	6	6	6	0.00
14/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5562	5	6	5	0.00
14/09/2023	R214 On 07-November-24			Bond Future	13.09	57.4781	57.3325	57.4781	0.00
14/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2902	3	3	3	0.00
14/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2882	3	3	3	0.00
14/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2921	3	3	3	0.00
14/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4980	5	5	5	0.00
14/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5032	5	5	5	0.00
14/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5006	5	5	5	0.00
14/09/2023	R248 On 02-November-23			Bond Future	12.70	72.1730	72.0677	72.1730	232,739.00
14/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	66	0	0	0	0.00
14/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	68	0	0	0	0.00
14/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	63	0	0	0	0.00
14/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	213	0	0	0	207.00
14/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1264	1	1	1	207.00
14/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5090	5	5	5	0.00
14/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	426	0	0	0	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2383	2	2	2	0.00
14/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5504	5	6	5	0.00
14/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7472	7	7	7	0.00
14/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7346	7	7	7	0.00
14/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7409	7	7	7	0.00
14/09/2023	R248 On 01-February-24			Bond Future	12.82	73.7780	73.6703	73.7780	0.00
14/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1395	1	1	1	0.00
14/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1414	1	1	1	0.00
14/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1376	1	1	1	0.00
14/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1698	2	2	2	1,000.00
14/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	515	1	1	1	1,000.00
14/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4784	5	5	5	0.00
14/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1922	2	2	2	1,000.00
14/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4628	5	5	5	0.00
14/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8385	8	8	8	0.00
14/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5250	5	5	5	0.00
14/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5168	5	5	5	0.00
14/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5209	5	5	5	0.00
14/09/2023	R248 On 02-May-24			Bond Future	12.94	70.9633	70.8534	70.9633	0.00
14/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	912	1	1	1	0.00
14/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	922	1	1	1	0.00
14/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	901	1	1	1	0.00
14/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9668	10	10	10	0.00
14/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9558	9	10	9	0.00
14/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9613	10	10	10	0.00
14/09/2023	R248 On 01-August-24			Bond Future	13.06	72.5314	72.4193	72.5314	13,000.00
14/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2552	3	3	3	0.00
14/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2573	3	3	3	0.00
14/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2531	3	3	3	0.00
14/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6750	7	7	7	0.00
14/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6676	7	7	7	0.00
14/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6713	7	7	7	0.00
14/09/2023	R248 On 07-November-24			Bond Future	13.22	69.7582	69.6437	69.7582	0.00
14/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3759	4	4	4	0.00
14/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3784	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
14/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3735	4	4	4	0.00
14/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6048	6	6	6	0.00
14/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5989	6	6	6	0.00
14/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6018	6	6	6	0.00
14/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00