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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/09/2023 TO: 26/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/09/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/09/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/09/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/09/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/09/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/09/2023	2025 On 02-November-23			Bond Future	172.78		172.7779	172.7783	172.7779	5,390.00
26/09/2023	2025 On 01-February-24			Bond Future	174.85		174.8450	174.8453	174.8450	2,884.00
26/09/2023	2025 On 02-May-24			Bond Future	178.78		178.7819	178.7824	178.7819	0.00
26/09/2023	2025 On 01-August-24			Bond Future	180.90		180.9004	180.9015	180.9004	0.00
26/09/2023	2025 On 07-November-24			Bond Future	185.14		185.1411	185.1429	185.1411	0.00
26/09/2023	2029 On 02-November-23			Bond Future	125.22		125.4863	125.2215	125.4863	2,068.00
26/09/2023	2029 On 01-February-24			Bond Future	128.02		128.2896	128.0189	128.2896	728.00
26/09/2023	2029 On 02-May-24			Bond Future	129.54		129.8125	129.5359	129.8125	0.00
26/09/2023	2029 On 01-August-24			Bond Future	132.40		132.6860	132.4037	132.6860	0.00
26/09/2023	2029 On 07-November-24			Bond Future	134.11		134.3949	134.1064	134.3949	0.00
26/09/2023	2030 On 02-November-23			Bond Future	10.80		90.1532	89.6531	90.1532	91,114.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1040	1	1	1	0.00
26/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1017	1	1	1	0.00
26/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1063	1	1	1	0.00
26/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	1	0	0	0	800.00
26/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	66	0	0	0	800.00
26/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3304	4	3	4	0.00
26/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	308	0	0	0	500.00
26/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	2831	3	3	3	0.00
26/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	18	0	0	0	500.00
26/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	1856	2	2	2	500.00
26/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	5811	6	6	6	0.00
26/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	649	1	1	1	500.00
26/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	566	0	1	0	0.00
26/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	50	0	0	0	500.00
26/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1399	1	1	1	0.00
26/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	2016	2	2	2	0.00
26/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	306	0	0	0	500.00
26/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	3855	3	4	3	0.00
26/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	229	0	0	0	800.00
26/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	3129	3	3	3	0.00
26/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	5234	5	5	5	0.00
26/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	990	1	1	1	0.00
26/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	1026	1	1	1	0.00
26/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	1008	1	1	1	0.00
26/09/2023	2030 On 01-February-24			Bond Future	10.90	88.1393	87.6282	88.1393	0.00
26/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	617	1	1	1	400.00
26/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	5118	6	5	6	0.00
26/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	283	0	0	0	400.00
26/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	2832	3	3	3	0.00
26/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	496	1	0	1	1,360.00
26/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	2963	3	3	3	0.00
26/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	2989	3	3	3	0.00
26/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	2937	3	3	3	0.00
26/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	706	1	1	1	200.00
26/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2085	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
26/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	4052	4	4	4	0.00
26/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	465	1	0	1	500.00
26/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	984	1	1	1	500.00
26/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4380	5	4	5	0.00
26/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4350	5	4	5	0.00
26/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	554	1	1	1	500.00
26/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	675	1	1	1	500.00
26/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	4210	4	4	4	0.00
26/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	668	1	1	1	500.00
26/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	3029	3	3	3	0.00
26/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4581	4	5	4	0.00
26/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	754	1	1	1	200.00
26/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1683	1	2	1	700.00
26/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3696	3	4	3	0.00
26/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1168	1	1	1	0.00
26/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1143	1	1	1	0.00
26/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1156	1	1	1	0.00
26/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1219	1	1	1	1,360.00
26/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4444	4	4	4	0.00
26/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3981	4	4	4	0.00
26/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	510	0	1	0	400.00
26/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5756	5	6	5	0.00
26/09/2023	2030 On 02-May-24			Bond Future	11.00	90.1029	89.5804	90.1029	0.00
26/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	675	1	1	1	0.00
26/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	684	1	1	1	0.00
26/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	667	1	1	1	0.00
26/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1663	2	2	2	500.00
26/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2634	3	3	3	500.00
26/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	8186	9	8	9	0.00
26/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	5925	6	6	6	0.00
26/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2020	2	2	2	1,080.00
26/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	560	1	1	1	1,000.00
26/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1012	1	1	1	1,000.00
26/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	4678	5	5	5	0.00
26/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1174	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
26/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	4324	4	4	4	0.00
26/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5909	6	6	6	0.00
26/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	836	1	1	1	1,080.00
26/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2726	2	3	2	0.00
26/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	411	0	0	0	500.00
26/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	2187	2	2	2	0.00
26/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	3149	3	3	3	0.00
26/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5398	5	5	5	0.00
26/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	5333	5	5	5	0.00
26/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	5366	5	5	5	0.00
26/09/2023	2030 On 01-August-24			Bond Future	11.13	88.0702	87.5366	88.0702	0.00
26/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1416	2	1	2	0.00
26/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1429	2	1	2	0.00
26/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1403	2	1	2	0.00
26/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	4267	4	4	4	0.00
26/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	4216	4	4	4	0.00
26/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	4241	4	4	4	0.00
26/09/2023	2030 On 07-November-24			Bond Future	11.28	90.1089	89.5632	90.1089	0.00
26/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2014	2	2	2	0.00
26/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	1998	2	2	2	0.00
26/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2030	2	2	2	0.00
26/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3898	4	4	4	0.00
26/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3939	4	4	4	0.00
26/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3918	4	4	4	0.00
26/09/2023	2032 On 02-November-23			Bond Future	11.72	83.2057	82.6226	83.2057	171,433.00
26/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	255	0	0	0	0.00
26/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	266	0	0	0	0.00
26/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	244	0	0	0	0.00
26/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	26	0	0	0	10,000.00
26/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
26/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	665	1	1	1	0.00
26/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	78	0	0	0	0.00
26/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	2	0	0	0	500.00
26/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	875	1	1	1	0.00

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26/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1325	2	1	2	0.00
26/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	313	1	0	1	0.00
26/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	7	0	0	0	500.00
26/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	2	0	0	0	500.00
26/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	1671	2	2	2	0.00
26/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	130	0	0	0	500.00
26/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	2872	3	3	3	0.00
26/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	422	0	0	0	500.00
26/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	5412	5	5	5	0.00
26/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	3084	3	3	3	0.00
26/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	2358	2	2	2	500.00
26/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	4820	4	5	4	0.00
26/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	1036	1	1	1	500.00
26/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1416	1	1	1	15,500.00
26/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6623	6	7	6	0.00
26/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	3467	3	3	3	500.00
26/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	5462	5	5	5	0.00
26/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1672	1	2	1	500.00
26/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	4148	4	4	4	0.00
26/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2574	2	3	2	0.00
26/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2501	2	3	2	0.00
26/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2537	2	3	2	0.00
26/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	834	1	1	1	0.00
26/09/2023	2032 On 01-February-24			Bond Future	11.84	85.0441	84.4481	85.0441	0.00
26/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	134	0	0	0	1,200.00
26/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	507	1	1	1	1,200.00
26/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4497	5	4	5	0.00
26/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2279	3	2	3	0.00
26/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2255	3	2	3	0.00
26/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2303	3	2	3	0.00
26/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	374	0	0	0	500.00
26/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	864	1	1	1	500.00
26/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	4851	5	5	5	0.00
26/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	525	1	1	1	200.00
26/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2066	2	2	2	0.00

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26/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	4120	5	4	5	0.00
26/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1214	1	1	1	200.00
26/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2464	2	2	2	200.00
26/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5469	5	5	5	0.00
26/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	967	1	1	1	500.00
26/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	4320	4	4	4	0.00
26/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	6247	6	6	6	0.00
26/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2250	2	2	2	0.00
26/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2291	2	2	2	0.00
26/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2271	2	2	2	0.00
26/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	1079	1	1	1	1,200.00
26/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5549	5	6	5	0.00
26/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	8924	8	9	8	0.00
26/09/2023	2032 On 02-May-24			Bond Future	11.96	82.7766	82.1674	82.7766	0.00
26/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	668	1	1	1	0.00
26/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	660	1	1	1	0.00
26/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	675	1	1	1	0.00
26/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	538	1	1	1	1,000.00
26/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	952	1	1	1	1,000.00
26/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5472	6	5	6	0.00
26/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	6879	7	7	7	0.00
26/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	698	1	1	1	500.00
26/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1242	1	1	1	500.00
26/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6339	7	6	7	0.00
26/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1639	2	2	2	1,550.00
26/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	746	1	1	1	1,550.00
26/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6789	6	7	6	0.00
26/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1227	1	1	1	500.00
26/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	5199	5	5	5	0.00
26/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1087	1	1	1	1,550.00
26/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4395	4	4	4	0.00
26/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	7031	7	7	7	0.00
26/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1500	1	1	1	1,000.00
26/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5992	6	6	6	0.00
26/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	7992	8	8	8	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
26/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	7153	7	7	7	0.00
26/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	7235	7	7	7	0.00
26/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	7194	7	7	7	0.00
26/09/2023	2032 On 01-August-24			Bond Future	12.11	84.5885	83.9663	84.5885	0.00
26/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1467	2	1	2	0.00
26/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1453	2	1	2	0.00
26/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1481	2	1	2	0.00
26/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5708	5	6	5	0.00
26/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5771	5	6	5	0.00
26/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5739	5	6	5	0.00
26/09/2023	2032 On 07-November-24			Bond Future	12.28	82.3809	81.7445	82.3809	0.00
26/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	1999	2	2	2	0.00
26/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2015	2	2	2	0.00
26/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	1983	2	2	2	0.00
26/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5443	5	5	5	0.00
26/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5387	5	5	5	0.00
26/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5415	5	5	5	0.00
26/09/2023	2033 On 02-November-23			Bond Future	117.69	117.6911	117.6859	117.6911	2,258.00
26/09/2023	2033 On 01-February-24			Bond Future	120.31	120.3203	120.3149	120.3203	5,737.00
26/09/2023	2033 On 02-May-24			Bond Future	121.56	121.5688	121.5634	121.5688	0.00
26/09/2023	2033 On 01-August-24			Bond Future	124.25	124.2598	124.2547	124.2598	0.00
26/09/2023	2033 On 07-November-24			Bond Future	125.67	125.6732	125.6685	125.6732	0.00
26/09/2023	2037 On 02-November-23			Bond Future	12.80	75.9593	75.1475	75.9593	71,335.00
26/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	18	0	0	0	0.00
26/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	17	0	0	0	0.00
26/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	19	0	0	0	0.00
26/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	153	0	0	0	731.00
26/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	5282	6	5	6	0.00
26/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	733	1	1	1	731.00
26/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	4227	4	4	4	0.00
26/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	146	0	0	0	731.00
26/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	2171	2	2	2	0.00
26/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	6585	6	7	6	0.00
26/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	6697	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	6641	6	7	6	0.00
26/09/2023	2037 On 01-February-24			Bond Future	12.94	73.3815	72.5517	73.3815	76,958.00
26/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1198	2	1	2	0.00
26/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1215	2	1	2	0.00
26/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1180	1	1	1	0.00
26/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	5661	6	6	6	0.00
26/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	2540	3	3	3	0.00
26/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	845	1	1	1	2,500.00
26/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2598	2	3	2	2,500.00
26/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	5203	5	5	5	0.00
26/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	1049	1	1	1	2,500.00
26/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	4377	4	4	4	0.00
26/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	4307	4	4	4	0.00
26/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	4342	4	4	4	0.00
26/09/2023	2037 On 02-May-24			Bond Future	13.09	75.0161	74.1679	75.0161	0.00
26/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	563	1	1	1	0.00
26/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	570	1	1	1	0.00
26/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	556	1	1	1	0.00
26/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	9214	9	9	9	0.00
26/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	9115	8	9	8	0.00
26/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	9164	8	9	8	0.00
26/09/2023	2037 On 01-August-24			Bond Future	13.24	72.4023	71.5358	72.4023	0.00
26/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1513	2	2	2	0.00
26/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1528	2	2	2	0.00
26/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1498	2	1	2	0.00
26/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	7262	7	7	7	0.00
26/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	7186	7	7	7	0.00
26/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	7224	7	7	7	0.00
26/09/2023	2037 On 07-November-24			Bond Future	13.42	74.0765	73.1902	74.0765	0.00
26/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2359	3	2	3	0.00
26/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2342	3	2	3	0.00
26/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2377	3	2	3	0.00
26/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	6380	6	6	6	0.00
26/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	6445	6	6	6	0.00
26/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	6412	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2038 On 02-November-23			Bond Future	126.70	126.9941	126.6971	126.9941	4,695.00
26/09/2023	2038 On 01-February-24			Bond Future	127.51	127.8143	127.5107	127.8143	0.00
26/09/2023	2038 On 02-May-24			Bond Future	130.38	130.6922	130.3818	130.6922	0.00
26/09/2023	2038 On 01-August-24			Bond Future	131.20	131.5158	131.1990	131.5158	0.00
26/09/2023	2038 On 07-November-24			Bond Future	134.27	134.5975	134.2738	134.5975	0.00
26/09/2023	2040 On 02-November-23			Bond Future	12.99	76.4048	75.6588	76.4048	49,555.00
26/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	8	0	0	0	0.00
26/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	9	0	0	0	0.00
26/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	8	0	0	0	0.00
26/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	5	0	0	0	875.00
26/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	104	0	0	0	875.00
26/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1384	2	1	2	0.00
26/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	25	0	0	0	128.00
26/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	584	1	1	1	128.00
26/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	3704	4	4	4	0.00
26/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	407	0	0	0	128.00
26/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2673	2	3	2	0.00
26/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6717	6	7	6	0.00
26/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1483	1	1	1	875.00
26/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	5020	4	5	4	0.00
26/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	8537	8	9	8	0.00
26/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	8043	7	8	7	0.00
26/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	7921	7	8	7	0.00
26/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	7982	7	8	7	0.00
26/09/2023	2040 On 01-February-24			Bond Future	13.13	73.5865	72.8239	73.5865	94,218.00
26/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	985	1	1	1	0.00
26/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	970	1	1	1	0.00
26/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1001	1	1	1	0.00
26/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	5190	5	5	5	0.00
26/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	5272	5	5	5	0.00
26/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	5231	5	5	5	0.00
26/09/2023	2040 On 02-May-24			Bond Future	13.27	75.2256	74.4462	75.2256	0.00
26/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	584	1	1	1	0.00
26/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	576	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
26/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	592	1	1	1	0.00
26/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9778	9	10	9	0.00
26/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9885	9	10	9	0.00
26/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9832	9	10	9	0.00
26/09/2023	2040 On 01-August-24			Bond Future	13.43	72.3659	71.5697	72.3659	0.00
26/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1665	2	2	2	0.00
26/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1649	2	2	2	0.00
26/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1681	2	2	2	0.00
26/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	7426	7	7	7	0.00
26/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	7506	7	8	7	0.00
26/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	7466	7	7	7	0.00
26/09/2023	2040 On 07-November-24			Bond Future	13.61	74.0388	73.2244	74.0388	0.00
26/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	2708	3	3	3	0.00
26/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	2729	3	3	3	0.00
26/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	2688	3	3	3	0.00
26/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6567	6	7	6	0.00
26/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6502	6	7	6	0.00
26/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6535	6	7	6	0.00
26/09/2023	2044 On 02-November-23			Bond Future	13.08	72.4657	71.7790	72.4657	52,387.00
26/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	4	0	0	0	0.00
26/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	4	0	0	0	0.00
26/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	5	0	0	0	0.00
26/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	667	1	1	1	0.00
26/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1201	2	1	2	0.00
26/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	41	0	0	0	5,860.00
26/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1607	1	2	1	6,375.00
26/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2409	2	2	2	5,860.00
26/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	6064	5	6	5	0.00
26/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8680	8	9	8	0.00
26/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8806	8	9	8	0.00
26/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8743	8	9	8	0.00
26/09/2023	2044 On 01-February-24			Bond Future	13.21	69.6855	68.9835	69.6855	36,258.00
26/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	2834	3	3	3	0.00
26/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	795	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
26/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	808	1	1	1	0.00
26/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	782	1	1	1	0.00
26/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5906	5	6	5	0.00
26/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5818	5	6	5	0.00
26/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5862	5	6	5	0.00
26/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2644	2	3	2	5,000.00
26/09/2023	2044 On 02-May-24			Bond Future	13.35	71.2377	70.5202	71.2377	0.00
26/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	562	1	1	1	0.00
26/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	570	1	1	1	0.00
26/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	555	1	1	1	0.00
26/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	10107	10	10	10	0.00
26/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9997	9	10	9	0.00
26/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	10052	9	10	9	0.00
26/09/2023	2044 On 01-August-24			Bond Future	13.51	68.4159	67.6829	68.4159	0.00
26/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1506	2	2	2	0.00
26/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1522	2	2	2	0.00
26/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1491	2	1	2	0.00
26/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	8020	8	8	8	0.00
26/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7936	7	8	7	0.00
26/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7978	7	8	7	0.00
26/09/2023	2044 On 07-November-24			Bond Future	13.68	69.9973	69.2475	69.9973	0.00
26/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2664	3	3	3	0.00
26/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2645	3	3	3	0.00
26/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	2683	3	3	3	0.00
26/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6510	6	7	6	0.00
26/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6577	6	7	6	0.00
26/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6544	6	7	6	0.00
26/09/2023	2046 On 02-November-23			Bond Future	108.99	109.3336	108.9918	109.3336	16,148.00
26/09/2023	2046 On 01-February-24			Bond Future	111.43	111.7762	111.4267	111.7762	0.00
26/09/2023	2046 On 02-May-24			Bond Future	111.79	112.1467	111.7896	112.1467	0.00
26/09/2023	2046 On 01-August-24			Bond Future	114.26	114.6287	114.2640	114.6287	0.00
26/09/2023	2046 On 07-November-24			Bond Future	114.74	115.1116	114.7388	115.1116	0.00
26/09/2023	2050 On 02-November-23			Bond Future	110.81	110.8096	110.8051	110.8096	14,081.00
26/09/2023	2050 On 01-February-24			Bond Future	111.03	111.0374	111.0329	111.0374	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
26/09/2023	2050 On 02-May-24			Bond Future	113.53	113.5375	113.5330	113.5375	0.00
26/09/2023	2050 On 01-August-24			Bond Future	113.74	113.7451	113.7408	113.7451	0.00
26/09/2023	2050 On 07-November-24			Bond Future	116.41	116.4099	116.4061	116.4099	0.00
26/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	AL37 On 02-November-23			Index Future	895.94	899.5870	895.9440	899.5870	0.00
26/09/2023	AL37 On 01-February-24			Index Future	915.74	919.4650	915.7380	919.4650	0.00
26/09/2023	AL37 On 02-May-24			Index Future	936.15	939.9530	936.1480	939.9530	0.00
26/09/2023	AL37 On 01-August-24			Index Future	956.68	960.5530	956.6760	960.5530	0.00
26/09/2023	AL37 On 07-November-24			Index Future	978.91	982.8630	978.9110	982.8630	0.00
26/09/2023	AL7T On 02-November-23			Index Future	1001.62	1009.1530	1001.6220	1009.1530	0.00
26/09/2023	AL7T On 01-February-24			Index Future	1023.75	1031.4510	1023.7510	1031.4510	0.00
26/09/2023	AL7T On 02-May-24			Index Future	1046.57	1054.4350	1046.5680	1054.4350	0.00
26/09/2023	AL7T On 01-August-24			Index Future	1069.52	1077.5440	1069.5180	1077.5440	0.00
26/09/2023	AL7T On 07-November-24			Index Future	1094.38	1102.5710	1094.3750	1102.5710	0.00
26/09/2023	ALBI On 02-November-23			Index Future	876.71	883.0230	876.7130	883.0230	107.00
26/09/2023	ALBI On 01-February-24			Index Future	896.08	902.5340	896.0820	902.5340	0.00
26/09/2023	ALBI On 02-May-24			Index Future	916.05	922.6460	916.0540	922.6460	0.00
26/09/2023	ALBI On 01-August-24			Index Future	936.14	942.8660	936.1420	942.8660	0.00
26/09/2023	ALBI On 07-November-24			Index Future	957.90	964.7660	957.8990	964.7660	0.00
26/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C038 On 31-January-38			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
26/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	CS26 On 02-April-26			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
26/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	ES33 On 02-November-23			Bond Future	13.28	70.3805	69.7875	70.3805	0.00
26/09/2023	ES33 On 01-February-24			Bond Future	13.46	71.9528	71.3466	71.9528	0.00
26/09/2023	ES33 On 02-May-24			Bond Future	13.64	69.7734	69.1537	69.7734	0.00
26/09/2023	ES33 On 01-August-24			Bond Future	13.83	71.3163	70.6830	71.3163	0.00
26/09/2023	ES33 On 07-November-24			Bond Future	14.07	69.1816	68.5338	69.1816	0.00
26/09/2023	ES42 On 02-November-23			Bond Future	13.76	65.9790	65.3401	65.9790	0.00
26/09/2023	ES42 On 01-February-24			Bond Future	13.92	67.4530	66.7999	67.4530	0.00
26/09/2023	ES42 On 02-May-24			Bond Future	14.09	64.7091	64.0413	64.7091	0.00
26/09/2023	ES42 On 01-August-24			Bond Future	14.27	66.1385	65.4561	66.1385	0.00
26/09/2023	ES42 On 07-November-24			Bond Future	14.48	63.4164	62.7184	63.4164	0.00
26/09/2023	GOVI On 02-November-23			GOVI	864.16	870.4100	864.1590	870.4100	819.00
26/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	216610	15	22	15	0.00
26/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	216510	15	22	15	0.00
26/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	216410	15	22	15	0.00
26/09/2023	GOVI On 01-February-24			GOVI	883.25	889.6430	883.2510	889.6430	0.00
26/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	32510	10	3	10	0.00
26/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	32710	10	3	10	0.00
26/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	32610	10	3	10	0.00
26/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 02-May-24			GOVI	902.94	909.4670	902.9370	909.4670	0.00
26/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	480430	42	48	42	0.00
26/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	480330	42	48	42	0.00
26/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	480530	42	48	42	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
26/09/2023	GOVI On 01-August-24			GOVI	922.74	929.3980	922.7370	929.3980	0.00
26/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
26/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	206330	14	21	14	0.00
26/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	206530	14	21	14	0.00
26/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	206430	14	21	14	0.00
26/09/2023	GOVI On 07-November-24			GOVI	944.18	950.9850	944.1830	950.9850	0.00
26/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	2	0	2	0.00
26/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	2	0	2	0.00
26/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	2	0	2	0.00
26/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	45970	0	5	0	0.00
26/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	46170	0	5	0	0.00
26/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	46070	0	5	0	0.00
26/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2023	IGOV On 02-November-23			Index Future	330.18	330.5320	330.1750	330.5320	475.00
26/09/2023	IGOV On 01-February-24			Index Future	337.55	337.9170	337.5500	337.9170	0.00
26/09/2023	IGOV On 02-May-24			Index Future	345.15	345.5250	345.1530	345.5250	0.00
26/09/2023	IGOV On 01-August-24			Index Future	352.80	353.1750	352.7980	353.1750	0.00
26/09/2023	IGOV On 07-November-24			Index Future	361.08	361.4590	361.0790	361.4590	0.00
26/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
26/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	8.3330	91.6670	8.3330	0.00
26/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6460	91.6480	91.6460	0.00
26/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6260	91.6260	91.6260	0.00
26/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.5270	91.5290	91.5270	0.00
26/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.46	91.5380	91.5380	91.5380	0.00
26/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.46	91.5400	91.5400	91.5400	0.00
26/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.46	91.5420	91.5440	91.5420	0.00
26/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6860	91.6860	91.6860	0.00
26/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.14	91.8600	91.8650	91.8600	0.00
26/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.04	91.9620	91.9620	91.9620	0.00
26/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.99	92.0070	92.0090	92.0070	0.00
26/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.95	92.0520	92.0520	92.0520	0.00
26/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.99	92.0090	92.0100	92.0090	0.00
26/09/2023	R035 On 02-November-23			Bond Future	12.46	80.9621	80.1944	80.9621	166,677.00
26/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	156	0	0	0	6,500.00
26/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	47	0	0	0	0.00
26/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	49	0	0	0	0.00
26/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	45	0	0	0	0.00
26/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	1	0	0	0	400.00
26/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	10	0	0	0	400.00
26/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	2567	3	3	3	0.00
26/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	181	0	0	0	731.00
26/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	5535	6	6	6	0.00
26/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	831	1	1	1	731.00
26/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3935	3	4	3	0.00
26/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	119	0	0	0	731.00
26/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1952	2	2	2	0.00
26/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	635	1	1	1	400.00
26/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	7201	6	7	6	0.00
26/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	10112	9	10	9	0.00
26/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	5603	5	6	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
26/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	5497	5	5	5	0.00
26/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	5550	5	6	5	0.00
26/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	4125	4	4	4	0.00
26/09/2023	R035 On 01-February-24			Bond Future	12.60	82.7509	81.9663	82.7509	0.00
26/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	269	0	0	0	400.00
26/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5284	6	5	6	0.00
26/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	96	0	0	0	400.00
26/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1621	2	2	2	0.00
26/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1600	2	2	2	0.00
26/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	1642	2	2	2	0.00
26/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3661	3	4	3	0.00
26/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3721	3	4	3	0.00
26/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3691	3	4	3	0.00
26/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	8098	7	8	7	0.00
26/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10815	10	11	10	0.00
26/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1201	1	1	1	400.00
26/09/2023	R035 On 02-May-24			Bond Future	12.74	80.0820	79.2799	80.0820	0.00
26/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	631	1	1	1	0.00
26/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	623	1	1	1	0.00
26/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	639	1	1	1	0.00
26/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	8560	8	9	8	0.00
26/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8655	8	9	8	0.00
26/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	8608	8	9	8	0.00
26/09/2023	R035 On 01-August-24			Bond Future	12.89	81.8351	81.0157	81.8351	0.00
26/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1576	2	2	2	0.00
26/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1561	2	2	2	0.00
26/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1546	2	2	2	0.00
26/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6998	6	7	6	0.00
26/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6960	6	7	6	0.00
26/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6923	6	7	6	0.00
26/09/2023	R035 On 07-November-24			Bond Future	13.07	79.2147	78.3765	79.2147	0.00
26/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2181	3	2	3	0.00
26/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2198	3	2	3	0.00
26/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2164	2	2	2	0.00
26/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	6491	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	6425	6	6	6	0.00
26/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	6458	6	6	6	0.00
26/09/2023	R053 On 02-November-23			Bond Future	12.92	92.3515	91.3750	92.3515	5,189.00
26/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	1551	2	2	2	0.00
26/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	1583	2	2	2	0.00
26/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	1519	2	2	2	0.00
26/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	2311	2	2	2	0.00
26/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	2236	2	2	2	0.00
26/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	2273	2	2	2	0.00
26/09/2023	R053 On 01-February-24			Bond Future	13.05	94.3920	93.3939	94.3920	0.00
26/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3267	4	3	4	0.00
26/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3233	4	3	4	0.00
26/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3302	4	3	4	0.00
26/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	4068	4	4	4	0.00
26/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	4136	4	4	4	0.00
26/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	4102	4	4	4	0.00
26/09/2023	R053 On 02-May-24			Bond Future	13.18	90.6300	89.6097	90.6300	0.00
26/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4146	5	4	5	0.00
26/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4180	5	4	5	0.00
26/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4112	5	4	5	0.00
26/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	5213	5	5	5	0.00
26/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	5147	5	5	5	0.00
26/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	5180	5	5	5	0.00
26/09/2023	R053 On 01-August-24			Bond Future	13.33	92.6130	91.5707	92.6130	0.00
26/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	4864	5	5	5	0.00
26/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	4897	5	5	5	0.00
26/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	4830	5	5	5	0.00
26/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	6124	6	6	6	0.00
26/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	6058	6	6	6	0.00
26/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	6091	6	6	6	0.00
26/09/2023	R053 On 07-November-24			Bond Future	13.50	88.8848	87.8186	88.8848	0.00
26/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	3812	4	4	4	0.00
26/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	3785	4	4	4	0.00
26/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	3840	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
26/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	8385	8	8	8	0.00
26/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	8468	8	8	8	0.00
26/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	8426	8	8	8	0.00
26/09/2023	R186 On 02-November-23			Bond Future	9.39	107.2242	106.9016	107.2242	125,282.00
26/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	516	1	1	1	0.00
26/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	501	1	1	1	0.00
26/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	531	1	1	1	0.00
26/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	221	0	0	0	1,715.00
26/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	2764	3	3	3	0.00
26/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	34	0	0	0	1,715.00
26/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	880	1	1	1	0.00
26/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	512	0	1	0	0.00
26/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	536	0	1	0	0.00
26/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	523	0	1	0	0.00
26/09/2023	R186 On 01-February-24			Bond Future	9.43	104.2835	103.9537	104.2835	0.00
26/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1039	1	1	1	0.00
26/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1054	1	1	1	0.00
26/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1025	1	1	1	0.00
26/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	859	1	1	1	0.00
26/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	838	1	1	1	0.00
26/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	849	1	1	1	0.00
26/09/2023	R186 On 02-May-24			Bond Future	9.47	106.6069	106.2699	106.6069	0.00
26/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	97	0	0	0	0.00
26/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	99	0	0	0	0.00
26/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	95	0	0	0	0.00
26/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1522	2	2	2	2,030.00
26/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2636	3	3	3	0.00
26/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	525	0	1	0	2,030.00
26/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	933	1	1	1	0.00
26/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3601	3	4	3	0.00
26/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3556	3	4	3	0.00
26/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3578	3	4	3	0.00
26/09/2023	R186 On 01-August-24			Bond Future	9.54	103.6321	103.2880	103.6321	0.00
26/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	448	1	0	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
26/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	435	1	0	1	0.00
26/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	442	1	0	1	0.00
26/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2262	2	2	2	0.00
26/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2277	2	2	2	0.00
26/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2247	2	2	2	0.00
26/09/2023	R186 On 07-November-24			Bond Future	9.66	106.0318	105.6801	106.0318	0.00
26/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	815	1	1	1	0.00
26/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	824	1	1	1	0.00
26/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	806	1	1	1	0.00
26/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1810	2	2	2	0.00
26/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1789	2	2	2	0.00
26/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1800	2	2	2	0.00
26/09/2023	R197 On 02-November-23			Bond Future	341.85	341.6895	341.8482	341.6895	0.00
26/09/2023	R202 On 02-November-23			Bond Future	254.09	254.1049	254.0933	254.1049	4,618.00
26/09/2023	R202 On 01-February-24			Bond Future	254.80	254.8097	254.7978	254.8097	460.00
26/09/2023	R202 On 02-May-24			Bond Future	260.54	260.5470	260.5352	260.5470	0.00
26/09/2023	R202 On 01-August-24			Bond Future	261.21	261.2173	261.2060	261.2173	0.00
26/09/2023	R202 On 07-November-24			Bond Future	267.33	267.3386	267.3282	267.3386	0.00
26/09/2023	R209 On 02-November-23			Bond Future	12.53	62.2387	61.6151	62.2387	25,368.00
26/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	19	0	0	0	0.00
26/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	20	0	0	0	0.00
26/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	18	0	0	0	0.00
26/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5638	5	6	5	0.00
26/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	5541	5	6	5	0.00
26/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	5590	5	6	5	0.00
26/09/2023	R209 On 01-February-24			Bond Future	12.65	63.6139	62.9765	63.6139	1,690.00
26/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1173	1	1	1	0.00
26/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1157	1	1	1	0.00
26/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1190	1	1	1	0.00
26/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3471	3	3	3	0.00
26/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3529	3	4	3	0.00
26/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3500	3	3	3	0.00
26/09/2023	R209 On 02-May-24			Bond Future	12.78	61.8780	61.2264	61.8780	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
26/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	504	1	1	1	0.00
26/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	497	1	0	1	0.00
26/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	510	1	1	1	0.00
26/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7840	7	8	7	0.00
26/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7927	7	8	7	0.00
26/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7884	7	8	7	0.00
26/09/2023	R209 On 01-August-24			Bond Future	12.92	63.2324	62.5668	63.2324	0.00
26/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1304	2	1	2	0.00
26/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1291	2	1	2	0.00
26/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1317	2	1	2	0.00
26/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	6252	6	6	6	0.00
26/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	6320	6	6	6	0.00
26/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	6286	6	6	6	0.00
26/09/2023	R209 On 07-November-24			Bond Future	13.08	61.5402	60.8594	61.5402	0.00
26/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2017	2	2	2	0.00
26/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2001	2	2	2	0.00
26/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2033	2	2	2	0.00
26/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5661	5	6	5	0.00
26/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5719	5	6	5	0.00
26/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5690	5	6	5	0.00
26/09/2023	R210 On 02-November-23			Bond Future	227.14	227.1562	227.1424	227.1562	206.00
26/09/2023	R210 On 01-February-24			Bond Future	232.22	232.2309	232.2166	232.2309	300.00
26/09/2023	R210 On 02-May-24			Bond Future	234.19	234.2065	234.1923	234.2065	0.00
26/09/2023	R210 On 01-August-24			Bond Future	239.38	239.3904	239.3766	239.3904	0.00
26/09/2023	R210 On 07-November-24			Bond Future	241.65	241.6623	241.6489	241.6623	0.00
26/09/2023	R213 On 02-November-23			Bond Future	11.37	80.5273	79.9960	80.5273	28,930.00
26/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	525	1	1	1	0.00
26/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	509	1	1	1	0.00
26/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	542	1	1	1	0.00
26/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5415	6	5	6	0.00
26/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	274	0	0	0	731.00
26/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1202	2	1	2	731.00
26/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	2085	2	2	2	0.00
26/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	68	0	0	0	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	893	1	1	1	0.00
26/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1539	1	2	1	0.00
26/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1591	1	2	1	0.00
26/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1564	1	2	1	0.00
26/09/2023	R213 On 01-February-24			Bond Future	11.48	82.3067	81.7635	82.3067	0.00
26/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2506	3	3	3	0.00
26/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2530	3	3	3	0.00
26/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2554	3	3	3	0.00
26/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1602	1	2	1	0.00
26/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1618	1	2	1	0.00
26/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1634	1	2	1	0.00
26/09/2023	R213 On 02-May-24			Bond Future	11.60	80.5812	80.0261	80.5812	0.00
26/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	658	1	1	1	0.00
26/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	666	1	1	1	0.00
26/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	649	1	1	1	0.00
26/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	6117	6	6	6	0.00
26/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	6047	6	6	6	0.00
26/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	6082	6	6	6	0.00
26/09/2023	R213 On 01-August-24			Bond Future	11.73	82.3457	81.7787	82.3457	0.00
26/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1438	2	1	2	0.00
26/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1452	2	1	2	0.00
26/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1425	2	1	2	0.00
26/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4866	5	5	5	0.00
26/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4811	4	5	4	0.00
26/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4839	4	5	4	0.00
26/09/2023	R213 On 07-November-24			Bond Future	11.89	80.6924	80.1125	80.6924	0.00
26/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	1975	2	2	2	0.00
26/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	1991	2	2	2	0.00
26/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	1960	2	2	2	0.00
26/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4575	4	5	4	0.00
26/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4527	4	5	4	0.00
26/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4551	4	5	4	0.00
26/09/2023	R214 On 02-November-23			Bond Future	12.90	57.9049	57.3040	57.9049	21,496.00
26/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	5	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
26/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	6	0	0	0	0.00
26/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	5	0	0	0	0.00
26/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6960	6	7	6	0.00
26/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6855	6	7	6	0.00
26/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6907	6	7	6	0.00
26/09/2023	R214 On 01-February-24			Bond Future	13.02	59.1843	58.5702	59.1843	0.00
26/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	726	1	1	1	0.00
26/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	714	1	1	1	0.00
26/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	737	1	1	1	0.00
26/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4678	4	5	4	0.00
26/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4750	4	5	4	0.00
26/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4714	4	5	4	0.00
26/09/2023	R214 On 02-May-24			Bond Future	13.15	57.1979	56.5702	57.1979	0.00
26/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	468	1	0	1	0.00
26/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	462	1	0	1	0.00
26/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	474	1	0	1	0.00
26/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	8356	8	8	8	0.00
26/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	8448	8	8	8	0.00
26/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	8402	8	8	8	0.00
26/09/2023	R214 On 01-August-24			Bond Future	13.28	58.4500	57.8087	58.4500	0.00
26/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1378	2	1	2	0.00
26/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1364	2	1	2	0.00
26/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1391	2	1	2	0.00
26/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	6324	6	6	6	0.00
26/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	6393	6	6	6	0.00
26/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	6359	6	6	6	0.00
26/09/2023	R214 On 07-November-24			Bond Future	13.44	56.4963	55.8403	56.4963	0.00
26/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2104	2	2	2	0.00
26/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2088	2	2	2	0.00
26/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2120	2	2	2	0.00
26/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5671	5	6	5	0.00
26/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5730	5	6	5	0.00
26/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5701	5	6	5	0.00
26/09/2023	R248 On 02-November-23			Bond Future	12.98	71.2696	70.5697	71.2696	232,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	5	0	0	0	0.00
26/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	5	0	0	0	0.00
26/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	5	0	0	0	0.00
26/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	28	0	0	0	207.00
26/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	469	1	0	1	207.00
26/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	3618	4	4	4	0.00
26/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	452	0	0	0	207.00
26/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	3085	3	3	3	0.00
26/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6816	6	7	6	0.00
26/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	8911	8	9	8	0.00
26/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8781	8	9	8	0.00
26/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8846	8	9	8	0.00
26/09/2023	R248 On 01-February-24			Bond Future	13.11	72.8443	72.1289	72.8443	0.00
26/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	763	1	1	1	0.00
26/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	776	1	1	1	0.00
26/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	750	1	1	1	0.00
26/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	233	0	0	0	1,000.00
26/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	977	1	1	1	1,000.00
26/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	3531	4	4	4	0.00
26/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2211	2	2	2	1,000.00
26/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	5448	5	5	5	0.00
26/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9644	9	10	9	0.00
26/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	6164	6	6	6	0.00
26/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	6072	6	6	6	0.00
26/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	6118	6	6	6	0.00
26/09/2023	R248 On 02-May-24			Bond Future	13.24	70.0181	69.2869	70.0181	0.00
26/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	519	1	1	1	0.00
26/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	526	1	1	1	0.00
26/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	512	1	1	1	0.00
26/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10846	10	11	10	0.00
26/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10729	10	11	10	0.00
26/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10787	10	11	10	0.00
26/09/2023	R248 On 01-August-24			Bond Future	13.38	71.5507	70.8037	71.5507	13,000.00
26/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	1761	2	2	2	0.00
26/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	1778	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
26/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	1744	2	2	2	0.00
26/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7579	7	8	7	0.00
26/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7497	7	7	7	0.00
26/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7538	7	8	7	0.00
26/09/2023	R248 On 07-November-24			Bond Future	13.55	68.7551	67.9909	68.7551	0.00
26/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	2762	3	3	3	0.00
26/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	2783	3	3	3	0.00
26/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	2804	3	3	3	0.00
26/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6662	6	7	6	0.00
26/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6695	6	7	6	0.00
26/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6729	6	7	6	0.00
26/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00