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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/10/2023 TO: 23/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	2025 On 02-November-23			Bond Future	172.16	172.7623	172.1619	172.7623	1,456.00
23/10/2023	2025 On 01-February-24			Bond Future	174.21	174.8233	174.2092	174.8233	9,802.00
23/10/2023	2025 On 02-May-24			Bond Future	178.14	178.7638	178.1361	178.7638	0.00
23/10/2023	2025 On 01-August-24			Bond Future	180.39	181.0324	180.3933	181.0324	0.00
23/10/2023	2025 On 07-November-24			Bond Future	184.79	185.4475	184.7933	185.4475	0.00
23/10/2023	2029 On 02-November-23			Bond Future	124.47	124.6404	124.4738	124.6404	936.00
23/10/2023	2029 On 01-February-24			Bond Future	127.25	127.4239	127.2532	127.4239	2,795.00
23/10/2023	2029 On 02-May-24			Bond Future	128.75	128.9283	128.7542	128.9283	0.00
23/10/2023	2029 On 01-August-24			Bond Future	131.71	131.8913	131.7134	131.8913	0.00
23/10/2023	2029 On 07-November-24			Bond Future	133.53	133.7054	133.5259	133.7054	0.00
23/10/2023	2030 On 02-November-23			Bond Future	10.82	89.7039	89.5642	89.7039	16,979.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	445	1	0	1	0.00
23/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	424	1	0	1	0.00
23/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	466	1	0	1	0.00
23/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
23/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
23/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2997	3	3	3	0.00
23/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
23/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	13	0	0	0	500.00
23/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2460	3	2	3	0.00
23/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1328	1	1	1	500.00
23/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5672	6	6	6	0.00
23/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	142	0	0	0	500.00
23/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	127	0	0	0	0.00
23/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
23/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	24	0	0	0	500.00
23/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1810	2	2	2	0.00
23/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3926	4	4	4	0.00
23/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	980	1	1	1	0.00
23/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	11	0	0	0	800.00
23/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3152	3	3	3	0.00
23/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5322	5	5	5	0.00
23/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	482	0	0	0	0.00
23/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	521	1	1	1	0.00
23/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	501	0	1	0	0.00
23/10/2023	2030 On 01-February-24			Bond Future	10.92	87.6791	87.5361	87.6791	53,041.00
23/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	225	0	0	0	400.00
23/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	493	1	0	1	400.00
23/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4906	5	5	5	0.00
23/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2589	3	3	3	0.00
23/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	394	0	0	0	1,360.00
23/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2720	3	3	3	0.00
23/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2693	3	3	3	0.00
23/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2746	3	3	3	0.00
23/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	816	1	1	1	500.00
23/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4155	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
23/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	371	0	0	0	500.00
23/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	572	1	1	1	200.00
23/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1850	2	2	2	0.00
23/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3822	4	4	4	0.00
23/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4124	4	4	4	0.00
23/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	438	0	0	0	500.00
23/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	542	1	1	1	500.00
23/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4185	4	4	4	0.00
23/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	616	1	1	1	200.00
23/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1540	1	2	1	700.00
23/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3654	4	4	4	0.00
23/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2954	3	3	3	0.00
23/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	535	1	1	1	500.00
23/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4579	4	5	4	0.00
23/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	992	1	1	1	0.00
23/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1017	1	1	1	0.00
23/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1004	1	1	1	0.00
23/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1067	1	1	1	1,360.00
23/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4434	4	4	4	0.00
23/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	391	0	0	0	400.00
23/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3949	4	4	4	0.00
23/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5789	6	6	6	0.00
23/10/2023	2030 On 02-May-24			Bond Future	11.03	89.6343	89.4882	89.6343	18,698.00
23/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	611	1	1	1	0.00
23/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	605	1	1	1	0.00
23/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	618	1	1	1	0.00
23/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	513	1	1	1	1,000.00
23/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	900	1	1	1	1,000.00
23/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4472	5	4	5	0.00
23/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5732	6	6	6	0.00
23/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1840	2	2	2	1,080.00
23/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1500	2	2	2	500.00
23/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2434	3	2	3	500.00
23/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8050	8	8	8	0.00
23/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	368	0	0	0	500.00

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23/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2079	2	2	2	0.00
23/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3078	3	3	3	0.00
23/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	734	1	1	1	1,080.00
23/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2638	3	3	3	0.00
23/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1060	1	1	1	1,000.00
23/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4304	4	4	4	0.00
23/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5954	6	6	6	0.00
23/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5360	5	5	5	0.00
23/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5428	5	5	5	0.00
23/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5394	5	5	5	0.00
23/10/2023	2030 On 01-August-24			Bond Future	11.13	87.6679	87.5185	87.6679	0.00
23/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1386	1	1	1	0.00
23/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1373	1	1	1	0.00
23/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1399	1	1	1	0.00
23/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4205	4	4	4	0.00
23/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4256	4	4	4	0.00
23/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4230	4	4	4	0.00
23/10/2023	2030 On 07-November-24			Bond Future	11.26	89.7823	89.6296	89.7823	221.00
23/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1963	2	2	2	0.00
23/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1947	2	2	2	0.00
23/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1978	2	2	2	0.00
23/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3780	4	4	4	0.00
23/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3822	4	4	4	0.00
23/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3800	4	4	4	0.00
23/10/2023	2032 On 02-November-23			Bond Future	11.74	82.6179	82.5086	82.6179	68,825.00
23/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	10	0	0	0	0.00
23/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	12	0	0	0	0.00
23/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	9	0	0	0	0.00
23/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
23/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1037	1	1	1	0.00
23/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
23/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
23/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	288	0	0	0	0.00
23/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	152	0	0	0	0.00

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23/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	680	1	1	1	0.00
23/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	19	0	0	0	0.00
23/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
23/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
23/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	1	0	0	0	500.00
23/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2397	3	2	3	0.00
23/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	61	0	0	0	500.00
23/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3069	3	3	3	0.00
23/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5525	5	6	5	0.00
23/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2178	2	2	2	500.00
23/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4927	5	5	5	0.00
23/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	504	1	1	1	500.00
23/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3504	3	4	3	500.00
23/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5575	5	6	5	0.00
23/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1273	1	1	1	500.00
23/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	943	1	1	1	15,500.00
23/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6737	7	7	7	0.00
23/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	314	0	0	0	0.00
23/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4236	4	4	4	0.00
23/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2453	2	2	2	0.00
23/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2360	2	2	2	0.00
23/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2407	2	2	2	0.00
23/10/2023	2032 On 01-February-24			Bond Future	11.86	84.4424	84.3305	84.4424	88,486.00
23/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	90	0	0	0	1,200.00
23/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	368	0	0	0	1,200.00
23/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4141	4	4	4	0.00
23/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1918	2	2	2	0.00
23/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1942	2	2	2	0.00
23/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1895	2	2	2	0.00
23/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	642	1	1	1	500.00
23/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4505	5	5	5	0.00
23/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	274	0	0	0	500.00
23/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3755	4	4	4	0.00
23/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	381	0	0	0	200.00

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23/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1715	2	2	2	0.00
23/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2230	2	2	2	200.00
23/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	967	1	1	1	200.00
23/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5443	5	5	5	0.00
23/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4215	4	4	4	0.00
23/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	738	1	1	1	500.00
23/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6264	6	6	6	0.00
23/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2049	2	2	2	0.00
23/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2006	2	2	2	0.00
23/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2028	2	2	2	0.00
23/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	840	1	1	1	1,200.00
23/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5527	5	6	5	0.00
23/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8997	9	9	9	0.00
23/10/2023	2032 On 02-May-24			Bond Future	11.99	82.1632	82.0489	82.1632	61,107.00
23/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	604	1	1	1	0.00
23/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	611	1	1	1	0.00
23/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	597	1	1	1	0.00
23/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	632	1	1	1	500.00
23/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	483	1	0	1	1,000.00
23/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	853	1	1	1	1,000.00
23/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5240	5	5	5	0.00
23/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	677	1	1	1	1,550.00
23/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1476	2	1	2	1,550.00
23/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1103	1	1	1	500.00
23/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6113	6	6	6	0.00
23/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6658	7	7	7	0.00
23/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	984	1	1	1	1,550.00
23/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4350	4	4	4	0.00
23/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1120	1	1	1	500.00
23/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6839	7	7	7	0.00
23/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1386	1	1	1	1,000.00
23/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6012	6	6	6	0.00
23/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5179	5	5	5	0.00
23/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7084	7	7	7	0.00
23/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8056	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
23/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7290	7	7	7	0.00
23/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7207	7	7	7	0.00
23/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7249	7	7	7	0.00
23/10/2023	2032 On 01-August-24			Bond Future	12.12	84.0326	83.9158	84.0326	0.00
23/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1393	1	1	1	0.00
23/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1405	1	1	1	0.00
23/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1381	1	1	1	0.00
23/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5750	6	6	6	0.00
23/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5682	6	6	6	0.00
23/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5716	6	6	6	0.00
23/10/2023	2032 On 07-November-24			Bond Future	12.27	81.8915	81.7720	81.8915	243.00
23/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6233	6	6	6	0.00
23/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2134	2	2	2	1,615.00
23/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1872	2	2	2	0.00
23/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1888	2	2	2	0.00
23/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1857	2	2	2	0.00
23/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5289	5	5	5	0.00
23/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5233	5	5	5	0.00
23/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5261	5	5	5	0.00
23/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1887	2	2	2	1,615.00
23/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4825	5	5	5	0.00
23/10/2023	2033 On 02-November-23			Bond Future	116.29	116.0747	116.2887	116.0747	988.00
23/10/2023	2033 On 01-February-24			Bond Future	118.89	118.6669	118.8854	118.6669	7,091.00
23/10/2023	2033 On 02-May-24			Bond Future	120.10	119.8778	120.1016	119.8778	0.00
23/10/2023	2033 On 01-August-24			Bond Future	122.86	122.6330	122.8620	122.6330	0.00
23/10/2023	2033 On 07-November-24			Bond Future	124.36	124.1230	124.3603	124.1230	0.00
23/10/2023	2037 On 02-November-23			Bond Future	12.75	75.5691	75.3999	75.5691	28,893.00
23/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5390	6	5	6	0.00
23/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	233	0	0	0	731.00
23/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	5	0	0	0	731.00
23/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3826	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
23/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	1	0	0	0	731.00
23/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1419	1	1	1	0.00
23/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6314	6	6	6	0.00
23/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6427	6	6	6	0.00
23/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6371	6	6	6	0.00
23/10/2023	2037 On 01-February-24			Bond Future	12.89	72.9818	72.8086	72.9818	129,010.00
23/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	997	1	1	1	0.00
23/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	981	1	1	1	0.00
23/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1014	1	1	1	0.00
23/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5594	6	6	6	0.00
23/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2333	2	2	2	0.00
23/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	665	1	1	1	2,500.00
23/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2134	2	2	2	2,500.00
23/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4766	5	5	5	0.00
23/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	725	1	1	1	2,500.00
23/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3849	4	4	4	0.00
23/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3920	4	4	4	0.00
23/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3885	4	4	4	0.00
23/10/2023	2037 On 02-May-24			Bond Future	13.03	74.6091	74.4322	74.6091	0.00
23/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	485	1	0	1	0.00
23/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	478	1	0	1	0.00
23/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	492	1	0	1	0.00
23/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8773	9	9	9	0.00
23/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8872	9	9	9	0.00
23/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8822	9	9	9	0.00
23/10/2023	2037 On 01-August-24			Bond Future	13.17	72.0504	71.8695	72.0504	0.00
23/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3619	4	4	4	0.00
23/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5435	6	5	6	0.00
23/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1482	2	1	2	0.00
23/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1469	2	1	2	0.00
23/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1496	2	1	2	1,383.00
23/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6820	7	7	7	0.00
23/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6899	7	7	7	0.00
23/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6859	7	7	7	0.00
23/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2464	2	2	2	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3640	4	4	4	1,383.00
23/10/2023	2037 On 07-November-24			Bond Future	13.33	73.7871	73.6021	73.7871	469.00
23/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2349	2	2	2	0.00
23/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2330	2	2	2	0.00
23/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2367	2	2	2	0.00
23/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5958	6	6	6	0.00
23/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6022	6	6	6	0.00
23/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5990	6	6	6	0.00
23/10/2023	2038 On 02-November-23			Bond Future	124.42	124.9649	124.4215	124.9649	1,922.00
23/10/2023	2038 On 01-February-24			Bond Future	125.18	125.7339	125.1782	125.7339	2,741.00
23/10/2023	2038 On 02-May-24			Bond Future	128.00	128.5680	127.9997	128.5680	1,706.00
23/10/2023	2038 On 01-August-24			Bond Future	128.87	129.4527	128.8749	129.4527	0.00
23/10/2023	2038 On 07-November-24			Bond Future	132.02	132.6092	132.0175	132.6092	0.00
23/10/2023	2040 On 02-November-23			Bond Future	12.97	75.9168	75.7658	75.9168	20,105.00
23/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4659	5	5	5	0.00
23/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1118	1	1	1	0.00
23/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
23/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	1	0	0	0	225.00
23/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	718	1	1	1	0.00
23/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
23/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	109	0	0	0	128.00
23/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3432	4	3	4	0.00
23/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	28	0	0	0	128.00
23/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2090	2	2	2	0.00
23/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6585	6	7	6	0.00
23/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	711	1	1	1	875.00
23/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4809	5	5	5	0.00
23/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8425	8	8	8	0.00
23/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7928	8	8	8	0.00
23/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7805	8	8	8	0.00
23/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7866	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
23/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	431	0	0	0	1,100.00
23/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	6	0	0	0	1,100.00
23/10/2023	2040 On 01-February-24			Bond Future	13.11	73.0868	72.9323	73.0868	138,390.00
23/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	1805	2	2	2	1,000.00
23/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	4935	5	5	5	0.00
23/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	692	1	1	1	1,000.00
23/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	746	1	1	1	0.00
23/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	760	1	1	1	0.00
23/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	732	1	1	1	0.00
23/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4926	5	5	5	0.00
23/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4841	5	5	5	0.00
23/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4883	5	5	5	0.00
23/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2883	3	3	3	0.00
23/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	1009	1	1	1	1,000.00
23/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	5055	5	5	5	0.00
23/10/2023	2040 On 02-May-24			Bond Future	13.25	74.7164	74.5586	74.7164	0.00
23/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	478	1	0	1	0.00
23/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	485	1	0	1	0.00
23/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	471	1	0	1	0.00
23/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9668	10	10	10	0.00
23/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9559	9	10	9	0.00
23/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9613	9	10	9	0.00
23/10/2023	2040 On 01-August-24			Bond Future	13.39	71.9097	71.7483	71.9097	0.00
23/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1599	2	2	2	0.00
23/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1613	2	2	2	0.00
23/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1585	2	2	2	0.00
23/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7263	7	7	7	0.00
23/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7179	7	7	7	0.00
23/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7221	7	7	7	0.00
23/10/2023	2040 On 07-November-24			Bond Future	13.55	73.6428	73.4777	73.6428	1,312.00
23/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2701	3	3	3	0.00
23/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2721	3	3	3	0.00
23/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2681	3	3	3	0.00
23/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6307	6	6	6	0.00
23/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6241	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
23/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6274	6	6	6	0.00
23/10/2023	2044 On 02-November-23			Bond Future	13.05	72.0566	71.9066	72.0566	35,274.00
23/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
23/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	168	0	0	0	0.00
23/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	584	1	1	1	0.00
23/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
23/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5896	6	6	6	0.00
23/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	862	1	1	1	6,375.00
23/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1783	2	2	2	5,860.00
23/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8548	8	9	8	0.00
23/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8675	9	9	9	0.00
23/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8611	8	9	8	0.00
23/10/2023	2044 On 01-February-24			Bond Future	13.19	69.2666	69.1130	69.2666	102,105.00
23/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2523	3	3	3	0.00
23/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	571	1	1	1	0.00
23/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	560	1	1	1	0.00
23/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	583	1	1	1	0.00
23/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5463	5	5	5	0.00
23/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5555	5	6	5	0.00
23/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5509	5	6	5	0.00
23/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2203	2	2	2	5,000.00
23/10/2023	2044 On 02-May-24			Bond Future	13.33	70.8111	70.6541	70.8111	0.00
23/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	450	0	0	0	0.00
23/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	443	0	0	0	0.00
23/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	457	0	0	0	0.00
23/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9750	10	10	10	0.00
23/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9862	10	10	10	0.00
23/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9806	10	10	10	0.00
23/10/2023	2044 On 01-August-24			Bond Future	13.47	68.0406	67.8802	68.0406	0.00
23/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1435	1	1	1	0.00
23/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1422	1	1	1	0.00
23/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1448	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
23/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7665	8	8	8	0.00
23/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7753	8	8	8	0.00
23/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7709	8	8	8	0.00
23/10/2023	2044 On 07-November-24			Bond Future	13.62	69.6804	69.5163	69.6804	0.00
23/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2647	3	3	3	0.00
23/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2627	3	3	3	0.00
23/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2667	3	3	3	0.00
23/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6225	6	6	6	0.00
23/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6291	6	6	6	0.00
23/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6258	6	6	6	0.00
23/10/2023	2046 On 02-November-23			Bond Future	106.20	106.5074	106.2040	106.5074	10,338.00
23/10/2023	2046 On 01-February-24			Bond Future	108.58	108.8859	108.5754	108.8859	10,593.00
23/10/2023	2046 On 02-May-24			Bond Future	108.87	109.1907	108.8741	109.1907	4,626.00
23/10/2023	2046 On 01-August-24			Bond Future	111.38	111.7001	111.3762	111.7001	0.00
23/10/2023	2046 On 07-November-24			Bond Future	111.89	112.2195	111.8917	112.2195	0.00
23/10/2023	2050 On 02-November-23			Bond Future	107.29	107.2699	107.2913	107.2699	7,974.00
23/10/2023	2050 On 01-February-24			Bond Future	107.43	107.4119	107.4334	107.4119	10,613.00
23/10/2023	2050 On 02-May-24			Bond Future	109.85	109.8329	109.8550	109.8329	3,316.00
23/10/2023	2050 On 01-August-24			Bond Future	110.08	110.0504	110.0764	110.0504	0.00
23/10/2023	2050 On 07-November-24			Bond Future	112.76	112.7335	112.7603	112.7335	0.00
23/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	AL37 On 02-November-23			Index Future	895.25	895.9910	895.2510	895.9910	0.00
23/10/2023	AL37 On 01-February-24			Index Future	915.01	915.7790	915.0140	915.7790	0.00
23/10/2023	AL37 On 02-May-24			Index Future	935.43	936.2050	935.4260	936.2050	0.00
23/10/2023	AL37 On 01-August-24			Index Future	956.72	957.5100	956.7150	957.5100	0.00
23/10/2023	AL37 On 07-November-24			Index Future	979.84	980.6510	979.8440	980.6510	0.00
23/10/2023	AL7T On 02-November-23			Index Future	1001.75	1003.0230	1001.7450	1003.0230	0.00
23/10/2023	AL7T On 01-February-24			Index Future	1023.86	1025.1740	1023.8580	1025.1740	0.00
23/10/2023	AL7T On 02-May-24			Index Future	1046.70	1048.0400	1046.6980	1048.0400	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
23/10/2023	AL7T On 01-August-24			Index Future	1070.52	1071.8910	1070.5200	1071.8910	0.00
23/10/2023	AL7T On 07-November-24			Index Future	1096.40	1097.7950	1096.4000	1097.7950	0.00
23/10/2023	ALBI On 02-November-23			Index Future	877.31	878.5160	877.3090	878.5160	86.00
23/10/2023	ALBI On 01-February-24			Index Future	896.68	897.9180	896.6760	897.9180	21.00
23/10/2023	ALBI On 02-May-24			Index Future	916.68	917.9450	916.6790	917.9450	0.00
23/10/2023	ALBI On 01-August-24			Index Future	937.54	938.8350	937.5420	938.8350	0.00
23/10/2023	ALBI On 07-November-24			Index Future	960.21	961.5240	960.2070	961.5240	0.00
23/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C213 On 28-February-31			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
23/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	ES33 On 02-November-23			Bond Future	13.20	70.2673	70.1267	70.2673	0.00
23/10/2023	ES33 On 01-February-24			Bond Future	13.37	71.8365	71.6925	71.8365	0.00
23/10/2023	ES33 On 02-May-24			Bond Future	13.55	69.6563	69.5091	69.6563	0.00
23/10/2023	ES33 On 01-August-24			Bond Future	13.72	71.2568	71.1063	71.2568	0.00
23/10/2023	ES33 On 07-November-24			Bond Future	13.93	69.1879	69.0340	69.1879	0.00
23/10/2023	ES42 On 02-November-23			Bond Future	13.65	65.9185	65.8553	65.9185	0.00
23/10/2023	ES42 On 01-February-24			Bond Future	13.81	67.3906	67.3257	67.3906	0.00
23/10/2023	ES42 On 02-May-24			Bond Future	13.97	64.6470	64.5807	64.6470	0.00
23/10/2023	ES42 On 01-August-24			Bond Future	14.13	66.1322	66.0645	66.1322	0.00
23/10/2023	ES42 On 07-November-24			Bond Future	14.32	63.4739	63.4047	63.4739	0.00
23/10/2023	GOVI On 02-November-23			GOVI	864.51	865.7400	864.5050	865.7400	18.00
23/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
23/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	212950		20	21	20	0.00
23/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	213150		20	21	20	0.00
23/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	213050		20	21	20	0.00
23/10/2023	GOVI On 01-February-24			GOVI	883.59		884.8590	883.5890	884.8590	694.00
23/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	36090		5	4	5	0.00
23/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	35990		5	4	5	0.00
23/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	35890		5	4	5	0.00
23/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 02-May-24			GOVI	903.30		904.5950	903.3000	904.5950	0.00
23/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	476900		46	48	46	0.00
23/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	476800		46	48	46	0.00
23/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	476700		46	48	46	0.00
23/10/2023	GOVI On 01-August-24			GOVI	923.86		925.1810	923.8590	925.1810	0.00
23/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	195310		18	20	18	0.00
23/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	195210		18	20	18	0.00
23/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	195110		18	20	18	0.00
23/10/2023	GOVI On 07-November-24			GOVI	946.19		947.5400	946.1930	947.5400	0.00
23/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0		0	0	0	0.00
23/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	25970		1	3	1	0.00
23/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	25870		1	3	1	0.00
23/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	26070		1	3	1	0.00
23/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
23/10/2023	IGOV On 02-November-23			Index Future	324.68		325.2400	324.6810	325.2400	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	IGOV On 01-February-24			Index Future	331.93	332.5030	331.9290	332.5030	417.00
23/10/2023	IGOV On 02-May-24			Index Future	339.41	339.9980	339.4120	339.9980	0.00
23/10/2023	IGOV On 01-August-24			Index Future	347.21	347.8130	347.2140	347.8130	0.00
23/10/2023	IGOV On 07-November-24			Index Future	355.69	356.2990	355.6880	356.2990	0.00
23/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
23/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.35	91.6580	91.6490	91.6580	0.00
23/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6300	91.6290	91.6300	0.00
23/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.50	91.5100	91.5020	91.5100	0.00
23/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.50	91.5000	91.4970	91.5000	0.00
23/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.54	91.4600	91.4590	91.4600	0.00
23/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.53	91.4700	91.4670	91.4700	0.00
23/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.47	91.5300	91.5280	91.5300	0.00
23/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.41	91.5900	91.5860	91.5900	0.00
23/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.30	91.7000	91.6970	91.7000	0.00
23/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.25	91.7500	91.7460	91.7500	0.00
23/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.18	91.8300	91.8200	91.8300	0.00
23/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.17	91.8400	91.8320	91.8400	0.00
23/10/2023	R035 On 02-November-23			Bond Future	12.42	80.5220	80.3770	80.5220	103,511.00
23/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	4	0	0	0	6,500.00
23/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
23/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
23/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2211	2	2	2	0.00
23/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	7	0	0	0	731.00
23/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5599	6	6	6	0.00
23/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	293	0	0	0	731.00
23/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3578	3	4	3	0.00
23/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	1	0	0	0	731.00
23/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1231	1	1	1	0.00
23/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	97	0	0	0	400.00
23/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7009	7	7	7	0.00
23/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9929	10	10	10	0.00
23/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3791	4	4	4	0.00
23/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5376	5	5	5	0.00
23/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5265	5	5	5	0.00
23/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5321	5	5	5	0.00
23/10/2023	R035 On 01-February-24			Bond Future	12.56	82.3002	82.1518	82.3002	57,905.00
23/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	52	0	0	0	400.00
23/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	178	0	0	0	400.00
23/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5139	5	5	5	0.00
23/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1394	1	1	1	0.00
23/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1353	1	1	1	0.00
23/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1373	1	1	1	0.00
23/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3258	3	3	3	0.00
23/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3289	3	3	3	0.00
23/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3227	3	3	3	0.00
23/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	870	1	1	1	400.00
23/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7822	8	8	8	0.00
23/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10586	10	11	10	0.00
23/10/2023	R035 On 02-May-24			Bond Future	12.70	79.6229	79.4714	79.6229	100,132.00
23/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	541	1	1	1	0.00
23/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	549	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
23/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	534	1	1	1	0.00
23/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8375	8	8	8	0.00
23/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8279	8	8	8	0.00
23/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8327	8	8	8	0.00
23/10/2023	R035 On 01-August-24			Bond Future	12.83	81.4346	81.2796	81.4346	0.00
23/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1501	2	2	2	0.00
23/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1517	2	2	2	0.00
23/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1486	2	1	2	0.00
23/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6673	7	7	7	0.00
23/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6600	7	7	7	0.00
23/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6637	7	7	7	0.00
23/10/2023	R035 On 07-November-24			Bond Future	12.99	78.8811	78.7226	78.8811	0.00
23/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2055	2	2	2	0.00
23/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2072	2	2	2	0.00
23/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2037	2	2	2	0.00
23/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6018	6	6	6	0.00
23/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5953	6	6	6	0.00
23/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5986	6	6	6	0.00
23/10/2023	R053 On 02-November-23			Bond Future	12.98	91.2779	91.0134	91.2779	3,320.00
23/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	488	1	0	1	0.00
23/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	512	1	1	1	0.00
23/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	465	1	0	1	0.00
23/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1619	2	2	2	0.00
23/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1526	1	2	1	0.00
23/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1572	2	2	2	0.00
23/10/2023	R053 On 01-February-24			Bond Future	13.11	93.2937	93.0231	93.2937	0.00
23/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2488	3	2	3	0.00
23/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2456	3	2	3	0.00
23/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2520	3	3	3	0.00
23/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3657	4	4	4	0.00
23/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3730	4	4	4	0.00
23/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3693	4	4	4	0.00
23/10/2023	R053 On 02-May-24			Bond Future	13.24	89.5091	89.2325	89.5091	5,189.00
23/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3527	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
23/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3560	4	4	4	0.00
23/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3494	4	3	4	0.00
23/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4973	5	5	5	0.00
23/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4904	5	5	5	0.00
23/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4938	5	5	5	0.00
23/10/2023	R053 On 01-August-24			Bond Future	13.37	91.5455	91.2627	91.5455	0.00
23/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4290	4	4	4	0.00
23/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4322	4	4	4	0.00
23/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4258	4	4	4	0.00
23/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5860	6	6	6	0.00
23/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5791	6	6	6	0.00
23/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5825	6	6	6	0.00
23/10/2023	R053 On 07-November-24			Bond Future	13.53	87.8791	87.5898	87.8791	0.00
23/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3534	4	4	4	0.00
23/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3508	4	4	4	0.00
23/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3560	4	4	4	0.00
23/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8333	8	8	8	0.00
23/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8420	8	8	8	0.00
23/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8377	8	8	8	0.00
23/10/2023	R186 On 02-November-23			Bond Future	9.42	106.8713	106.8321	106.8713	41,400.00
23/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	228	0	0	0	0.00
23/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	215	0	0	0	0.00
23/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	32	0	0	0	1,715.00
23/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2661	3	3	3	0.00
23/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	242	0	0	0	0.00
23/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	291	0	0	0	0.00
23/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
23/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	760	1	1	1	0.00
23/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	319	0	0	0	0.00
23/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	305	0	0	0	0.00
23/10/2023	R186 On 01-February-24			Bond Future	9.46	103.9217	103.8813	103.9217	69,247.00
23/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	933	1	1	1	0.00
23/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	919	1	1	1	0.00
23/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	947	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
23/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	804	1	1	1	0.00
23/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	826	1	1	1	0.00
23/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	814	1	1	1	0.00
23/10/2023	R186 On 02-May-24			Bond Future	9.51	106.2392	106.1981	106.2392	10,568.00
23/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	109	0	0	0	0.00
23/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	108	0	0	0	0.00
23/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	111	0	0	0	0.00
23/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2573	3	3	3	0.00
23/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1465	1	1	1	2,030.00
23/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	533	1	1	1	2,030.00
23/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	948	1	1	1	0.00
23/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3640	4	4	4	0.00
23/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3685	4	4	4	0.00
23/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3662	4	4	4	0.00
23/10/2023	R186 On 01-August-24			Bond Future	9.54	103.3461	103.3041	103.3461	0.00
23/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	445	0	0	0	0.00
23/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	440	0	0	0	0.00
23/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	451	0	0	0	0.00
23/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2233	2	2	2	0.00
23/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2265	2	2	2	0.00
23/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2249	2	2	2	0.00
23/10/2023	R186 On 07-November-24			Bond Future	9.60	105.8393	105.7966	105.8393	3,495.00
23/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	862	1	1	1	0.00
23/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	871	1	1	1	0.00
23/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	853	1	1	1	0.00
23/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1740	2	2	2	0.00
23/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1720	2	2	2	0.00
23/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1730	2	2	2	0.00
23/10/2023	R197 On 02-November-23			Bond Future	342.58	342.8942	342.5801	342.8942	0.00
23/10/2023	R202 On 02-November-23			Bond Future	251.11	251.0606	251.1090	251.0606	4,558.00
23/10/2023	R202 On 01-February-24			Bond Future	251.74	251.6929	251.7415	251.6929	5,070.00
23/10/2023	R202 On 02-May-24			Bond Future	257.42	257.3662	257.4161	257.3662	0.00
23/10/2023	R202 On 01-August-24			Bond Future	258.24	258.1806	258.2380	258.1806	0.00
23/10/2023	R202 On 07-November-24			Bond Future	264.54	264.4762	264.5359	264.4762	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
23/10/2023	R209 On 02-November-23			Bond Future	12.50	61.9218	61.7724	61.9218	18,738.00
23/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5463	5	5	5	0.00
23/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5364	5	5	5	0.00
23/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5413	5	5	5	0.00
23/10/2023	R209 On 01-February-24			Bond Future	12.62	63.2893	63.1364	63.2893	14,234.00
23/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	971	1	1	1	0.00
23/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	987	1	1	1	0.00
23/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	956	1	1	1	0.00
23/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3168	3	3	3	0.00
23/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3108	3	3	3	0.00
23/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3138	3	3	3	0.00
23/10/2023	R209 On 02-May-24			Bond Future	12.74	61.5474	61.3912	61.5474	0.00
23/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	427	0	0	0	0.00
23/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	433	0	0	0	0.00
23/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	421	0	0	0	0.00
23/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7686	8	8	8	0.00
23/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7598	7	8	7	0.00
23/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7642	8	8	8	0.00
23/10/2023	R209 On 01-August-24			Bond Future	12.86	62.9478	62.7880	62.9478	0.00
23/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1265	1	1	1	0.00
23/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1277	1	1	1	0.00
23/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1254	1	1	1	0.00
23/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6061	6	6	6	0.00
23/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5990	6	6	6	0.00
23/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6026	6	6	6	0.00
23/10/2023	R209 On 07-November-24			Bond Future	13.01	61.3085	61.1450	61.3085	101.00
23/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1920	2	2	2	0.00
23/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1904	2	2	2	0.00
23/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1936	2	2	2	0.00
23/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5278	5	5	5	0.00
23/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5336	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
23/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5307	5	5	5	0.00
23/10/2023	R210 On 02-November-23			Bond Future	224.18	225.7986	224.1785	225.7986	136.00
23/10/2023	R210 On 01-February-24			Bond Future	229.18	230.8411	229.1842	230.8411	501.00
23/10/2023	R210 On 02-May-24			Bond Future	231.09	232.7861	231.0931	232.7861	0.00
23/10/2023	R210 On 01-August-24			Bond Future	236.40	238.1359	236.4043	238.1359	0.00
23/10/2023	R210 On 07-November-24			Bond Future	238.83	240.6020	238.8344	240.6020	0.00
23/10/2023	R213 On 02-November-23			Bond Future	11.40	79.9256	79.8472	79.9256	15,173.00
23/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	91	0	0	0	0.00
23/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	84	0	0	0	0.00
23/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	99	0	0	0	0.00
23/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5199	5	5	5	0.00
23/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	602	1	1	1	731.00
23/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	14	0	0	0	731.00
23/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1974	2	2	2	0.00
23/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	1	0	0	0	731.00
23/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	442	0	0	0	0.00
23/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1245	1	1	1	0.00
23/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1315	1	1	1	0.00
23/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1280	1	1	1	0.00
23/10/2023	R213 On 01-February-24			Bond Future	11.52	81.6907	81.6103	81.6907	25,883.00
23/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2234	2	2	2	0.00
23/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2210	2	2	2	0.00
23/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2258	2	2	2	0.00
23/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1459	1	1	1	0.00
23/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1491	1	1	1	0.00
23/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1475	1	1	1	0.00
23/10/2023	R213 On 02-May-24			Bond Future	11.64	79.9533	79.8712	79.9533	0.00
23/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	614	1	1	1	0.00
23/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	608	1	1	1	0.00
23/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	621	1	1	1	0.00
23/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6157	6	6	6	0.00
23/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6230	6	6	6	0.00
23/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6194	6	6	6	0.00
23/10/2023	R213 On 01-August-24			Bond Future	11.75	81.7725	81.6886	81.7725	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
23/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1368	1	1	1	0.00
23/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1355	1	1	1	0.00
23/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1381	1	1	1	0.00
23/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4830	5	5	5	0.00
23/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4886	5	5	5	0.00
23/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4858	5	5	5	0.00
23/10/2023	R213 On 07-November-24			Bond Future	11.90	80.1824	80.0967	80.1824	0.00
23/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1874	2	2	2	0.00
23/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1889	2	2	2	0.00
23/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1859	2	2	2	0.00
23/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4490	4	4	4	0.00
23/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4442	4	4	4	0.00
23/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4466	4	4	4	0.00
23/10/2023	R214 On 02-November-23			Bond Future	12.80	57.7981	57.7373	57.7981	13,174.00
23/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6521	6	7	6	0.00
23/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6416	6	6	6	0.00
23/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6469	6	6	6	0.00
23/10/2023	R214 On 01-February-24			Bond Future	12.92	59.0745	59.0123	59.0745	13,804.00
23/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	609	1	1	1	0.00
23/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	620	1	1	1	0.00
23/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	597	1	1	1	0.00
23/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4192	4	4	4	0.00
23/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4119	4	4	4	0.00
23/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4155	4	4	4	0.00
23/10/2023	R214 On 02-May-24			Bond Future	13.04	57.0869	57.0233	57.0869	2,002.00
23/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	424	0	0	0	0.00
23/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	430	0	0	0	0.00
23/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	417	0	0	0	0.00
23/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7951	8	8	8	0.00
23/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7858	8	8	8	0.00
23/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7904	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
23/10/2023	R214 On 01-August-24			Bond Future	13.16	58.3858	58.3208	58.3858	0.00
23/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1405	1	1	1	0.00
23/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1418	1	1	1	0.00
23/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1393	1	1	1	0.00
23/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5910	6	6	6	0.00
23/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5839	6	6	6	0.00
23/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5874	6	6	6	0.00
23/10/2023	R214 On 07-November-24			Bond Future	13.30	56.4852	56.4188	56.4852	0.00
23/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2273	2	2	2	0.00
23/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2256	2	2	2	0.00
23/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2290	2	2	2	0.00
23/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5263	5	5	5	0.00
23/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5320	5	5	5	0.00
23/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5291	5	5	5	0.00
23/10/2023	R248 On 02-November-23			Bond Future	12.97	70.7975	70.6182	70.7975	27,404.00
23/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
23/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
23/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	54	0	0	0	207.00
23/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3252	3	3	3	0.00
23/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	38	0	0	0	207.00
23/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2622	3	3	3	0.00
23/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6740	7	7	7	0.00
23/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8858	9	9	9	0.00
23/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8727	9	9	9	0.00
23/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8793	9	9	9	0.00
23/10/2023	R248 On 01-February-24			Bond Future	13.10	72.3610	72.1775	72.3610	216,737.00
23/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2438	3	2	3	0.00
23/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5032	5	5	5	0.00
23/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	553	1	1	1	0.00
23/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	565	1	1	1	0.00
23/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	542	1	1	1	0.00
23/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3241	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
23/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	132	0	0	0	1,000.00
23/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	742	1	1	1	100.00
23/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5165	5	5	5	0.00
23/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9494	9	9	9	0.00
23/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1872	2	2	2	1,000.00
23/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5908	6	6	6	0.00
23/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5812	6	6	6	0.00
23/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5860	6	6	6	0.00
23/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1093	1	1	1	1,100.00
23/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2450	2	2	2	1,100.00
23/10/2023	R248 On 02-May-24			Bond Future	13.23	69.5256	69.3380	69.5256	12,631.00
23/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	398	0	0	0	0.00
23/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	404	0	0	0	0.00
23/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	392	0	0	0	0.00
23/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10674	11	11	11	0.00
23/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10555	10	11	10	0.00
23/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10615	10	11	10	0.00
23/10/2023	R248 On 01-August-24			Bond Future	13.36	71.1074	70.9157	71.1074	13,000.00
23/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1646	2	2	2	0.00
23/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1661	2	2	2	0.00
23/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1631	2	2	2	0.00
23/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7354	7	7	7	0.00
23/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7268	7	7	7	0.00
23/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7311	7	7	7	0.00
23/10/2023	R248 On 07-November-24			Bond Future	13.51	68.3680	68.1719	68.3680	0.00
23/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2713	3	3	3	0.00
23/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2733	3	3	3	0.00
23/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2693	3	3	3	0.00
23/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6478	6	6	6	0.00
23/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6410	6	6	6	0.00
23/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6444	6	6	6	0.00
23/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	X210 On 31-March-28			Bond Future	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
23/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00