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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/09/2023 TO: 20/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/09/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/09/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/09/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/09/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/09/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/09/2023	2025 On 02-November-23			Bond Future	172.89		172.8623	172.8860	172.8623	5,228.00
20/09/2023	2025 On 01-February-24			Bond Future	174.97		174.9477	174.9735	174.9477	2,884.00
20/09/2023	2025 On 02-May-24			Bond Future	178.88		178.8554	178.8835	178.8554	0.00
20/09/2023	2025 On 01-August-24			Bond Future	181.01		180.9803	181.0130	180.9803	0.00
20/09/2023	2025 On 07-November-24			Bond Future	185.27		185.2312	185.2675	185.2312	0.00
20/09/2023	2029 On 02-November-23			Bond Future	125.25		124.9911	125.2499	124.9911	2,068.00
20/09/2023	2029 On 01-February-24			Bond Future	128.06		127.7966	128.0609	127.7966	728.00
20/09/2023	2029 On 02-May-24			Bond Future	129.56		129.2833	129.5573	129.2833	0.00
20/09/2023	2029 On 01-August-24			Bond Future	132.43		132.1496	132.4313	132.1496	0.00
20/09/2023	2029 On 07-November-24			Bond Future	134.14		133.8522	134.1431	133.8522	0.00
20/09/2023	2030 On 02-November-23			Bond Future	10.48		90.8551	90.9985	90.8551	90,109.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1938	2	2	2	0.00
20/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1968	2	2	2	0.00
20/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1908	2	2	2	0.00
20/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	324	0	0	0	800.00
20/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4539	4	5	4	0.00
20/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	23	0	0	0	800.00
20/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	850	1	1	1	500.00
20/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4030	4	4	4	0.00
20/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	154	0	0	0	500.00
20/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1398	1	1	1	500.00
20/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2938	3	3	3	500.00
20/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7132	7	7	7	0.00
20/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	26	0	0	0	500.00
20/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	303	0	0	0	0.00
20/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1213	1	1	1	0.00
20/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	160	0	0	0	500.00
20/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2645	3	3	3	0.00
20/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	803	1	1	1	0.00
20/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2042	2	2	2	0.00
20/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3911	4	4	4	0.00
20/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	119	0	0	0	800.00
20/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	571	1	1	1	0.00
20/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	549	1	1	1	0.00
20/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	560	1	1	1	0.00
20/09/2023	2030 On 01-February-24			Bond Future	10.55	88.8664	89.0128	88.8664	0.00
20/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1103	1	1	1	400.00
20/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6373	6	6	6	0.00
20/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	548	1	1	1	400.00
20/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3902	4	4	4	0.00
20/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	915	1	1	1	1,360.00
20/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4048	4	4	4	0.00
20/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4078	4	4	4	0.00
20/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4019	4	4	4	0.00
20/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5562	5	6	5	0.00
20/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1004	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	868	1	1	1	500.00
20/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1639	2	2	2	500.00
20/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5594	5	6	5	0.00
20/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1239	1	1	1	200.00
20/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3039	3	3	3	0.00
20/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5243	5	5	5	0.00
20/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	561	1	1	1	200.00
20/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1252	1	1	1	700.00
20/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2845	3	3	3	0.00
20/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	497	1	0	1	500.00
20/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2300	2	2	2	0.00
20/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3599	4	4	4	0.00
20/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	503	1	1	1	500.00
20/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3274	3	3	3	0.00
20/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	866	1	1	1	0.00
20/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	847	1	1	1	0.00
20/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	856	1	1	1	0.00
20/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	904	1	1	1	1,360.00
20/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3479	4	3	4	0.00
20/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3082	3	3	3	0.00
20/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	381	0	0	0	400.00
20/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4636	5	5	5	0.00
20/09/2023	2030 On 02-May-24			Bond Future	10.64	90.8297	90.9801	90.8297	0.00
20/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1107	1	1	1	0.00
20/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1119	1	1	1	0.00
20/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1095	1	1	1	0.00
20/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	940	1	1	1	1,000.00
20/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1569	2	2	2	1,000.00
20/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5801	6	6	6	0.00
20/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7125	7	7	7	0.00
20/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2828	3	3	3	1,080.00
20/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3542	3	4	3	500.00
20/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9483	9	9	9	0.00
20/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2398	2	2	2	500.00
20/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1696	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
20/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	309	0	0	0	500.00
20/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2484	3	2	3	0.00
20/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	636	1	1	1	1,080.00
20/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2135	2	2	2	0.00
20/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	897	1	1	1	1,000.00
20/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3480	4	3	4	0.00
20/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4889	5	5	5	0.00
20/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4427	5	4	5	0.00
20/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4369	4	4	4	0.00
20/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4398	5	4	5	0.00
20/09/2023	2030 On 01-August-24			Bond Future	10.74	88.8162	88.9711	88.8162	0.00
20/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2098	2	2	2	0.00
20/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2116	2	2	2	0.00
20/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2081	2	2	2	0.00
20/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3511	4	4	4	0.00
20/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3468	4	3	4	0.00
20/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3490	4	3	4	0.00
20/09/2023	2030 On 07-November-24			Bond Future	10.87	90.8764	91.0364	90.8764	0.00
20/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2844	3	3	3	0.00
20/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2863	3	3	3	0.00
20/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2824	3	3	3	0.00
20/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3292	3	3	3	0.00
20/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3258	3	3	3	0.00
20/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3275	3	3	3	0.00
20/09/2023	2032 On 02-November-23			Bond Future	11.41	84.0099	84.0324	84.0099	171,435.00
20/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	756	1	1	1	0.00
20/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	735	1	1	1	0.00
20/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	777	1	1	1	0.00
20/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	191	0	0	0	10,000.00
20/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2738	3	3	3	0.00
20/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	41	0	0	0	500.00
20/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1726	2	2	2	0.00
20/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	359	0	0	0	0.00
20/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	9	0	0	0	7,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2315	2	2	2	0.00
20/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	864	1	1	1	0.00
20/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	93	0	0	0	500.00
20/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1429	1	1	1	0.00
20/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	494	0	0	0	500.00
20/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4105	4	4	4	0.00
20/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	44	0	0	0	500.00
20/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2038	2	2	2	0.00
20/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	245	0	0	0	500.00
20/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4045	4	4	4	0.00
20/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1026	1	1	1	500.00
20/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1499	2	1	2	500.00
20/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3496	4	3	4	0.00
20/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	616	1	1	1	500.00
20/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2339	2	2	2	500.00
20/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4092	4	4	4	0.00
20/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	857	1	1	1	15,500.00
20/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5222	5	5	5	0.00
20/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	491	1	0	1	0.00
20/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2903	3	3	3	0.00
20/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1602	2	2	2	0.00
20/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1655	2	2	2	0.00
20/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1628	2	2	2	0.00
20/09/2023	2032 On 01-February-24			Bond Future	11.52	85.8751	85.8978	85.8751	0.00
20/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	305	0	0	0	1,200.00
20/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	932	1	1	1	1,200.00
20/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5694	6	6	6	0.00
20/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3216	3	3	3	0.00
20/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3188	3	3	3	0.00
20/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3245	3	3	3	0.00
20/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	724	1	1	1	500.00
20/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1447	1	1	1	500.00
20/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6074	6	6	6	0.00
20/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	958	1	1	1	200.00
20/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2965	3	3	3	0.00

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20/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5286	5	5	5	0.00
20/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	930	1	1	1	200.00
20/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1912	2	2	2	200.00
20/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4453	4	4	4	0.00
20/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	740	1	1	1	500.00
20/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3453	3	3	3	0.00
20/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5148	5	5	5	0.00
20/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1741	2	2	2	0.00
20/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1774	2	2	2	0.00
20/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1758	2	2	2	0.00
20/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	826	1	1	1	1,200.00
20/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4523	5	5	5	0.00
20/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7645	8	8	8	0.00
20/09/2023	2032 On 02-May-24			Bond Future	11.63	83.6109	83.6349	83.6109	0.00
20/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1069	1	1	1	0.00
20/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1057	1	1	1	0.00
20/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1082	1	1	1	0.00
20/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1496	1	1	1	1,000.00
20/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6704	7	7	7	0.00
20/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	875	1	1	1	1,000.00
20/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8182	8	8	8	0.00
20/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1119	1	1	1	500.00
20/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1880	2	2	2	500.00
20/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7618	8	8	8	0.00
20/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2396	2	2	2	1,550.00
20/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1197	1	1	1	1,550.00
20/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5773	6	6	6	0.00
20/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1039	1	1	1	500.00
20/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4370	4	4	4	0.00
20/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	922	1	1	1	1,550.00
20/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3684	4	4	4	0.00
20/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5985	6	6	6	0.00
20/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5068	5	5	5	0.00
20/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1264	1	1	1	1,000.00
20/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6862	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6092	6	6	6	0.00
20/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6165	6	6	6	0.00
20/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6129	6	6	6	0.00
20/09/2023	2032 On 01-August-24			Bond Future	11.76	85.4441	85.4697	85.4441	0.00
20/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2068	2	2	2	0.00
20/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2051	2	2	2	0.00
20/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2085	2	2	2	0.00
20/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4809	5	5	5	0.00
20/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4865	5	5	5	0.00
20/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4837	5	5	5	0.00
20/09/2023	2032 On 07-November-24			Bond Future	11.91	83.2603	83.2878	83.2603	0.00
20/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2729	3	3	3	0.00
20/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2710	3	3	3	0.00
20/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2748	3	3	3	0.00
20/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4577	5	5	5	0.00
20/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4626	5	5	5	0.00
20/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4601	5	5	5	0.00
20/09/2023	2033 On 02-November-23			Bond Future	117.22	117.2373	117.2169	117.2373	2,258.00
20/09/2023	2033 On 01-February-24			Bond Future	119.85	119.8686	119.8476	119.8686	5,737.00
20/09/2023	2033 On 02-May-24			Bond Future	121.07	121.0837	121.0656	121.0837	0.00
20/09/2023	2033 On 01-August-24			Bond Future	123.75	123.7683	123.7512	123.7683	0.00
20/09/2023	2033 On 07-November-24			Bond Future	125.16	125.1751	125.1607	125.1751	0.00
20/09/2023	2037 On 02-November-23			Bond Future	12.47	76.7530	76.8603	76.7530	71,295.00
20/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	125	0	0	0	0.00
20/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	130	0	0	0	0.00
20/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	120	0	0	0	0.00
20/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	546	1	1	1	731.00
20/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6936	7	7	7	0.00
20/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1628	2	2	2	731.00
20/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2907	3	3	3	0.00
20/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	87	0	0	0	731.00
20/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1353	1	1	1	0.00
20/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5087	5	5	5	0.00
20/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4983	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
20/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5035	5	5	5	0.00
20/09/2023	2037 On 01-February-24			Bond Future	12.59	74.2009	74.3103	74.2009	76,958.00
20/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2023	2	2	2	0.00
20/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2047	2	2	2	0.00
20/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1999	2	2	2	0.00
20/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7181	7	7	7	0.00
20/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3711	4	4	4	0.00
20/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1521	1	2	1	2,500.00
20/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2010	2	2	2	2,500.00
20/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4121	4	4	4	0.00
20/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	811	1	1	1	2,500.00
20/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3437	4	3	4	0.00
20/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3380	3	3	3	0.00
20/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3409	3	3	3	0.00
20/09/2023	2037 On 02-May-24			Bond Future	12.72	75.8398	75.9524	75.8398	0.00
20/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	967	1	1	1	0.00
20/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	978	1	1	1	0.00
20/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	956	1	1	1	0.00
20/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7830	8	8	8	0.00
20/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7738	8	8	8	0.00
20/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7784	8	8	8	0.00
20/09/2023	2037 On 01-August-24			Bond Future	12.86	73.2468	73.3628	73.2468	0.00
20/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2288	2	2	2	0.00
20/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2307	2	2	2	0.00
20/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2269	2	2	2	0.00
20/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6206	6	6	6	0.00
20/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6138	6	6	6	0.00
20/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6172	6	6	6	0.00
20/09/2023	2037 On 07-November-24			Bond Future	13.02	74.9442	75.0641	74.9442	0.00
20/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3341	3	3	3	0.00
20/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3363	3	3	3	0.00
20/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3319	3	3	3	0.00
20/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5548	6	6	6	0.00
20/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5493	6	5	6	0.00
20/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5520	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
20/09/2023	2038 On 02-November-23			Bond Future	127.30	126.5919	127.3027	126.5919	4,695.00
20/09/2023	2038 On 01-February-24			Bond Future	128.14	127.4144	128.1433	127.4144	0.00
20/09/2023	2038 On 02-May-24			Bond Future	131.01	130.2601	131.0065	130.2601	0.00
20/09/2023	2038 On 01-August-24			Bond Future	131.84	131.0771	131.8436	131.0771	0.00
20/09/2023	2038 On 07-November-24			Bond Future	134.94	134.1545	134.9412	134.1545	0.00
20/09/2023	2040 On 02-November-23			Bond Future	12.68	77.2951	77.3252	77.2951	49,510.00
20/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	67	0	0	0	0.00
20/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	64	0	0	0	0.00
20/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	69	0	0	0	0.00
20/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	401	0	0	0	875.00
20/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2507	3	3	3	0.00
20/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	47	0	0	0	875.00
20/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	147	0	0	0	128.00
20/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1351	1	1	1	128.00
20/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5217	5	5	5	0.00
20/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	254	0	0	0	128.00
20/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1773	2	2	2	0.00
20/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5173	5	5	5	0.00
20/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3650	4	4	4	0.00
20/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6913	7	7	7	0.00
20/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	940	1	1	1	875.00
20/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6315	6	6	6	0.00
20/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6433	6	6	6	0.00
20/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6374	6	6	6	0.00
20/09/2023	2040 On 01-February-24			Bond Future	12.80	74.5046	74.5352	74.5046	94,218.00
20/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1691	2	2	2	0.00
20/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1669	2	2	2	0.00
20/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1713	2	2	2	0.00
20/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4191	4	4	4	0.00
20/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4260	4	4	4	0.00
20/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4226	4	4	4	0.00
20/09/2023	2040 On 02-May-24			Bond Future	12.93	76.1502	76.1822	76.1502	0.00
20/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	979	1	1	1	0.00
20/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	968	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
20/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	991	1	1	1	0.00
20/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8441	8	8	8	0.00
20/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8541	9	9	9	0.00
20/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8491	9	8	9	0.00
20/09/2023	2040 On 01-August-24			Bond Future	13.08	73.3135	73.3472	73.3135	0.00
20/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2416	2	2	2	0.00
20/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2395	2	2	2	0.00
20/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2436	2	2	2	0.00
20/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6403	6	6	6	0.00
20/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6475	7	6	7	0.00
20/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6439	6	6	6	0.00
20/09/2023	2040 On 07-November-24			Bond Future	13.24	75.0120	75.0476	75.0120	0.00
20/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3595	4	4	4	0.00
20/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3571	4	4	4	0.00
20/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3619	4	4	4	0.00
20/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5570	6	6	6	0.00
20/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5627	6	6	6	0.00
20/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5598	6	6	6	0.00
20/09/2023	2044 On 02-November-23			Bond Future	12.78	73.4061	73.3802	73.4061	52,387.00
20/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	40	0	0	0	0.00
20/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	41	0	0	0	0.00
20/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	38	0	0	0	0.00
20/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2280	2	2	2	0.00
20/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	220	0	0	0	5,860.00
20/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1508	2	2	2	0.00
20/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1650	2	2	2	5,860.00
20/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1085	1	1	1	6,375.00
20/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4642	5	5	5	0.00
20/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7239	7	7	7	0.00
20/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7115	7	7	7	0.00
20/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7177	7	7	7	0.00
20/09/2023	2044 On 01-February-24			Bond Future	12.90	70.6545	70.6278	70.6545	31,894.00
20/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1349	1	1	1	0.00
20/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1368	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
20/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1331	1	1	1	0.00
20/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4811	5	5	5	0.00
20/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4733	5	5	5	0.00
20/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4772	5	5	5	0.00
20/09/2023	2044 On 02-May-24			Bond Future	13.03	72.2150	72.1884	72.2150	0.00
20/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	934	1	1	1	0.00
20/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	945	1	1	1	0.00
20/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	924	1	1	1	0.00
20/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8808	9	9	9	0.00
20/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8705	9	9	9	0.00
20/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8756	9	9	9	0.00
20/09/2023	2044 On 01-August-24			Bond Future	13.17	69.4172	69.3910	69.4172	0.00
20/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2149	2	2	2	0.00
20/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2168	2	2	2	0.00
20/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2131	2	2	2	0.00
20/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6952	7	7	7	0.00
20/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6875	7	7	7	0.00
20/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6913	7	7	7	0.00
20/09/2023	2044 On 07-November-24			Bond Future	13.32	71.0251	70.9995	71.0251	0.00
20/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3588	4	4	4	0.00
20/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3612	4	4	4	0.00
20/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3564	4	4	4	0.00
20/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5745	6	6	6	0.00
20/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5687	6	6	6	0.00
20/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5716	6	6	6	0.00
20/09/2023	2046 On 02-November-23			Bond Future	109.18	109.1951	109.1779	109.1951	16,148.00
20/09/2023	2046 On 01-February-24			Bond Future	111.63	111.6460	111.6281	111.6460	0.00
20/09/2023	2046 On 02-May-24			Bond Future	111.98	111.9902	111.9772	111.9902	0.00
20/09/2023	2046 On 01-August-24			Bond Future	114.46	114.4726	114.4606	114.4726	0.00
20/09/2023	2046 On 07-November-24			Bond Future	114.95	114.9576	114.9480	114.9576	0.00
20/09/2023	2050 On 02-November-23			Bond Future	110.73	110.0917	110.7293	110.0917	14,081.00
20/09/2023	2050 On 01-February-24			Bond Future	110.97	110.3132	110.9668	110.3132	0.00
20/09/2023	2050 On 02-May-24			Bond Future	113.45	112.7771	113.4463	112.7771	0.00
20/09/2023	2050 On 01-August-24			Bond Future	113.66	112.9694	113.6575	112.9694	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
20/09/2023	2050 On 07-November-24			Bond Future	116.33	115.6213	116.3275	115.6213	0.00
20/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	AL37 On 02-November-23			Index Future	905.81	904.9520	905.8070	904.9520	0.00
20/09/2023	AL37 On 01-February-24			Index Future	925.92	925.0420	925.9160	925.0420	0.00
20/09/2023	AL37 On 02-May-24			Index Future	946.39	945.4960	946.3910	945.4960	0.00
20/09/2023	AL37 On 01-August-24			Index Future	967.18	966.2600	967.1770	966.2600	0.00
20/09/2023	AL37 On 07-November-24			Index Future	989.70	988.7590	989.7010	988.7590	0.00
20/09/2023	AL7T On 02-November-23			Index Future	1019.79	1019.0900	1019.7910	1019.0900	0.00
20/09/2023	AL7T On 01-February-24			Index Future	1042.43	1041.7140	1042.4300	1041.7140	0.00
20/09/2023	AL7T On 02-May-24			Index Future	1065.48	1064.7480	1065.4820	1064.7480	0.00
20/09/2023	AL7T On 01-August-24			Index Future	1088.88	1088.1300	1088.8840	1088.1300	0.00
20/09/2023	AL7T On 07-November-24			Index Future	1114.24	1113.4670	1114.2420	1113.4670	0.00
20/09/2023	ALBI On 02-November-23			Index Future	891.90	891.4070	891.9000	891.4070	107.00
20/09/2023	ALBI On 01-February-24			Index Future	911.70	911.1960	911.7000	911.1960	0.00
20/09/2023	ALBI On 02-May-24			Index Future	931.86	931.3440	931.8610	931.3440	0.00
20/09/2023	ALBI On 01-August-24			Index Future	952.33	951.7970	952.3280	951.7970	0.00
20/09/2023	ALBI On 07-November-24			Index Future	974.51	973.9590	974.5060	973.9590	0.00
20/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	CS33 On 15-September-33			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
20/09/2023	ES33 On 02-November-23			Bond Future	12.96	71.0777	71.1735	71.0777	0.00
20/09/2023	ES33 On 01-February-24			Bond Future	13.12	72.6731	72.7709	72.6731	0.00
20/09/2023	ES33 On 02-May-24			Bond Future	13.28	70.4970	70.5977	70.4970	0.00
20/09/2023	ES33 On 01-August-24			Bond Future	13.46	72.0584	72.1622	72.0584	0.00
20/09/2023	ES33 On 07-November-24			Bond Future	13.67	69.9444	70.0518	69.9444	0.00
20/09/2023	ES42 On 02-November-23			Bond Future	13.46	66.7385	66.7715	66.7385	0.00
20/09/2023	ES42 On 01-February-24			Bond Future	13.61	68.2365	68.2701	68.2365	0.00
20/09/2023	ES42 On 02-May-24			Bond Future	13.76	65.4979	65.5329	65.4979	0.00
20/09/2023	ES42 On 01-August-24			Bond Future	13.93	66.9471	66.9838	66.9471	0.00
20/09/2023	ES42 On 07-November-24			Bond Future	14.12	64.2470	64.2858	64.2470	0.00
20/09/2023	GOVI On 02-November-23			GOVI	879.22	878.7220	879.2170	878.7220	819.00
20/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	65830	7	7	7	0.00
20/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	65930	7	7	7	0.00
20/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	66030	7	7	7	0.00
20/09/2023	GOVI On 01-February-24			GOVI	898.74	898.2290	898.7350	898.2290	0.00
20/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	187350	18	19	18	0.00
20/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	187550	18	19	18	0.00
20/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	187450	18	19	18	0.00
20/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 02-May-24			GOVI	918.61	918.0910	918.6100	918.0910	0.00
20/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	323700	33	32	33	0.00
20/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	323600	33	32	33	0.00
20/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	323800	33	32	33	0.00
20/09/2023	GOVI On 01-August-24			GOVI	938.79	938.2520	938.7850	938.2520	0.00
20/09/2023	GOVI On 01-August-24	943.38	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
20/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	45850	5	5	5	0.00
20/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	46050	5	5	5	0.00
20/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	45950	5	5	5	0.00
20/09/2023	GOVI On 07-November-24			GOVI	960.65	960.0990	960.6480	960.0990	0.00
20/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	118680	11	12	11	0.00
20/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	118580	11	12	11	0.00
20/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	118480	11	12	11	0.00
20/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2023	IGOV On 02-November-23			Index Future	330.21	329.5400	330.2060	329.5400	475.00
20/09/2023	IGOV On 01-February-24			Index Future	337.62	336.9360	337.6170	336.9360	0.00
20/09/2023	IGOV On 02-May-24			Index Future	345.16	344.4650	345.1620	344.4650	0.00
20/09/2023	IGOV On 01-August-24			Index Future	352.82	352.1070	352.8200	352.1070	0.00
20/09/2023	IGOV On 07-November-24			Index Future	361.12	360.3860	361.1180	360.3860	0.00
20/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	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
20/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.6300	91.6670	91.6300	0.00
20/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.38	91.6100	91.6200	91.6100	0.00
20/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.44	91.6700	91.5600	91.6700	0.00
20/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.44	91.5700	91.5600	91.5700	0.00
20/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.42	91.5800	91.5800	91.5800	0.00
20/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.40	91.5600	91.6000	91.5600	0.00
20/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.23	91.6000	91.7700	91.6000	0.00
20/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.04	91.7700	91.9600	91.7700	0.00
20/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.92	91.8900	92.0800	91.8900	0.00
20/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.86	92.0500	92.1400	92.0500	0.00
20/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.82	92.1100	92.1800	92.1100	0.00
20/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.88	92.1400	92.1200	92.1400	0.00
20/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
20/09/2023	R035 On 02-November-23			Bond Future	12.12	81.8140	81.9225	81.8140	181,086.00
20/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	591	1	1	1	6,500.00
20/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	260	0	0	0	0.00
20/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	252	0	0	0	0.00
20/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	269	0	0	0	0.00
20/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	87	0	0	0	400.00
20/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4050	4	4	4	0.00
20/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	10	0	0	0	400.00
20/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1836	2	2	2	731.00
20/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	654	1	1	1	731.00
20/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7222	7	7	7	0.00
20/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	78	0	0	0	731.00
20/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1228	1	1	1	0.00
20/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2680	3	3	3	0.00
20/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5550	6	6	6	0.00
20/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	389	0	0	0	400.00
20/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8393	9	8	9	0.00
20/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3988	4	4	4	0.00
20/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4083	4	4	4	0.00
20/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4035	4	4	4	0.00
20/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2832	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
20/09/2023	R035 On 01-February-24			Bond Future	12.25	83.6304	83.7410	83.6304	0.00
20/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	569	1	1	1	400.00
20/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6728	7	7	7	0.00
20/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	238	0	0	0	400.00
20/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2504	2	3	2	0.00
20/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2478	2	2	2	0.00
20/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2531	2	3	2	0.00
20/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2775	3	3	3	0.00
20/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2824	3	3	3	0.00
20/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2799	3	3	3	0.00
20/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6623	7	7	7	0.00
20/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9183	9	9	9	0.00
20/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	870	1	1	1	400.00
20/09/2023	R035 On 02-May-24			Bond Future	12.37	80.9661	81.0801	80.9661	0.00
20/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1064	1	1	1	0.00
20/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1053	1	1	1	0.00
20/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1076	1	1	1	0.00
20/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7197	7	7	7	0.00
20/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7285	7	7	7	0.00
20/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7241	7	7	7	0.00
20/09/2023	R035 On 01-August-24			Bond Future	12.50	82.7416	82.8590	82.7416	0.00
20/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2333	2	2	2	0.00
20/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2314	2	2	2	0.00
20/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2295	2	2	2	0.00
20/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5903	6	6	6	0.00
20/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5870	6	6	6	0.00
20/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5837	6	6	6	0.00
20/09/2023	R035 On 07-November-24			Bond Future	12.67	80.1460	80.2675	80.1460	0.00
20/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3110	3	3	3	0.00
20/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3089	3	3	3	0.00
20/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3131	3	3	3	0.00
20/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5467	6	5	6	0.00
20/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5525	6	6	6	0.00
20/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5496	6	5	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
20/09/2023	R053 On 02-November-23			Bond Future	12.61	93.5983	93.5617	93.5983	5,189.00
20/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2996	3	3	3	0.00
20/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2953	3	3	3	0.00
20/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3040	3	3	3	0.00
20/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1507	2	2	2	0.00
20/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1558	2	2	2	0.00
20/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1532	2	2	2	0.00
20/09/2023	R053 On 01-February-24			Bond Future	12.73	95.6763	95.6387	95.6763	0.00
20/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4628	5	5	5	0.00
20/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4669	5	5	5	0.00
20/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4587	5	5	5	0.00
20/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3245	3	3	3	0.00
20/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3190	3	3	3	0.00
20/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3217	3	3	3	0.00
20/09/2023	R053 On 02-May-24			Bond Future	12.85	91.9258	91.8883	91.9258	0.00
20/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5637	6	6	6	0.00
20/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5598	6	6	6	0.00
20/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5676	6	6	6	0.00
20/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4364	4	4	4	0.00
20/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4421	4	4	4	0.00
20/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4392	4	4	4	0.00
20/09/2023	R053 On 01-August-24			Bond Future	12.98	93.9407	93.9034	93.9407	0.00
20/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6259	6	6	6	0.00
20/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6297	6	6	6	0.00
20/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6222	6	6	6	0.00
20/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5182	5	5	5	0.00
20/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5125	5	5	5	0.00
20/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5154	5	5	5	0.00
20/09/2023	R053 On 07-November-24			Bond Future	13.13	90.2477	90.2111	90.2477	0.00
20/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5034	5	5	5	0.00
20/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5067	5	5	5	0.00
20/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5002	5	5	5	0.00
20/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7293	7	7	7	0.00
20/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7218	7	7	7	0.00
20/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7256	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R186 On 02-November-23			Bond Future	9.08	107.6914	107.7516	107.6914	125,084.00
20/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1120	1	1	1	0.00
20/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1140	1	1	1	0.00
20/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1100	1	1	1	0.00
20/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	674	1	1	1	1,715.00
20/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3598	4	4	4	0.00
20/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	18	0	0	0	1,715.00
20/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	482	1	0	1	0.00
20/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	284	0	0	0	0.00
20/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	271	0	0	0	0.00
20/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	277	0	0	0	0.00
20/09/2023	R186 On 01-February-24			Bond Future	9.09	104.7722	104.8335	104.7722	0.00
20/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1646	2	2	2	0.00
20/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1663	2	2	2	0.00
20/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1628	2	2	2	0.00
20/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	582	1	1	1	0.00
20/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	568	1	1	1	0.00
20/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	575	1	1	1	0.00
20/09/2023	R186 On 02-May-24			Bond Future	9.10	107.0872	107.1509	107.0872	0.00
20/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	218	0	0	0	0.00
20/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	222	0	0	0	0.00
20/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	215	0	0	0	0.00
20/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2166	2	2	2	2,030.00
20/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3386	3	3	3	0.00
20/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	394	0	0	0	2,030.00
20/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	696	1	1	1	0.00
20/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2839	3	3	3	0.00
20/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2798	3	3	3	0.00
20/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2818	3	3	3	0.00
20/09/2023	R186 On 01-August-24			Bond Future	9.12	104.1267	104.1931	104.1267	0.00
20/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	842	1	1	1	0.00
20/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	822	1	1	1	0.00
20/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	832	1	1	1	0.00
20/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1747	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
20/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1759	2	2	2	0.00
20/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1735	2	2	2	0.00
20/09/2023	R186 On 07-November-24			Bond Future	9.17	106.5427	106.6124	106.5427	0.00
20/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1331	1	1	1	0.00
20/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1320	1	1	1	0.00
20/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1342	1	1	1	0.00
20/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1376	1	1	1	0.00
20/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1392	1	1	1	0.00
20/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1384	1	1	1	0.00
20/09/2023	R197 On 02-November-23			Bond Future	341.77	341.3457	341.7731	341.3457	0.00
20/09/2023	R202 On 02-November-23			Bond Future	253.51	253.3453	253.5095	253.3453	4,618.00
20/09/2023	R202 On 01-February-24			Bond Future	254.23	254.0559	254.2268	254.0559	460.00
20/09/2023	R202 On 02-May-24			Bond Future	259.91	259.7306	259.9079	259.7306	0.00
20/09/2023	R202 On 01-August-24			Bond Future	260.58	260.3862	260.5770	260.3862	0.00
20/09/2023	R202 On 07-November-24			Bond Future	266.70	266.4999	266.6996	266.4999	0.00
20/09/2023	R209 On 02-November-23			Bond Future	12.21	62.9850	63.0763	62.9850	25,368.00
20/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	121	0	0	0	0.00
20/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	116	0	0	0	0.00
20/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	125	0	0	0	0.00
20/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4185	4	4	4	0.00
20/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4275	4	4	4	0.00
20/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4230	4	4	4	0.00
20/09/2023	R209 On 01-February-24			Bond Future	12.31	64.3834	64.4765	64.3834	1,690.00
20/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1921	2	2	2	0.00
20/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1899	2	2	2	0.00
20/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1943	2	2	2	0.00
20/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2724	3	3	3	0.00
20/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2771	3	3	3	0.00
20/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2748	3	3	3	0.00
20/09/2023	R209 On 02-May-24			Bond Future	12.43	62.6531	62.7490	62.6531	0.00
20/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	853	1	1	1	0.00
20/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	843	1	1	1	0.00
20/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	863	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
20/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6670	7	7	7	0.00
20/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6751	7	7	7	0.00
20/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6710	7	7	7	0.00
20/09/2023	R209 On 01-August-24			Bond Future	12.55	64.0269	64.1255	64.0269	0.00
20/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1968	2	2	2	0.00
20/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1951	2	2	2	0.00
20/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1984	2	2	2	0.00
20/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5360	5	5	5	0.00
20/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5421	5	5	5	0.00
20/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5390	5	5	5	0.00
20/09/2023	R209 On 07-November-24			Bond Future	12.70	62.3561	62.4581	62.3561	0.00
20/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2808	3	3	3	0.00
20/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2827	3	3	3	0.00
20/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2790	3	3	3	0.00
20/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4908	5	5	5	0.00
20/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4856	5	5	5	0.00
20/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4882	5	5	5	0.00
20/09/2023	R210 On 02-November-23			Bond Future	226.54	226.5932	226.5387	226.5932	206.00
20/09/2023	R210 On 01-February-24			Bond Future	231.62	231.6792	231.6229	231.6792	300.00
20/09/2023	R210 On 02-May-24			Bond Future	233.55	233.5957	233.5466	233.5957	0.00
20/09/2023	R210 On 01-August-24			Bond Future	238.73	238.7744	238.7270	238.7744	0.00
20/09/2023	R210 On 07-November-24			Bond Future	241.00	241.0431	240.9998	241.0431	0.00
20/09/2023	R213 On 02-November-23			Bond Future	11.05	81.2386	81.3458	81.2386	28,960.00
20/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1296	1	1	1	0.00
20/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1322	1	1	1	0.00
20/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1271	1	1	1	0.00
20/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6743	7	7	7	0.00
20/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2215	2	2	2	731.00
20/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	875	1	1	1	731.00
20/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1336	1	1	1	0.00
20/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	46	0	0	0	731.00
20/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	556	1	1	1	0.00
20/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1003	1	1	1	0.00
20/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	969	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
20/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	986	1	1	1	0.00
20/09/2023	R213 On 01-February-24			Bond Future	11.15	83.0422	83.1517	83.0422	0.00
20/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3465	3	3	3	0.00
20/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3493	3	3	3	0.00
20/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3521	3	4	3	0.00
20/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1181	1	1	1	0.00
20/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1193	1	1	1	0.00
20/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1205	1	1	1	0.00
20/09/2023	R213 On 02-May-24			Bond Future	11.25	81.3184	81.4311	81.3184	0.00
20/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1063	1	1	1	0.00
20/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1075	1	1	1	0.00
20/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1052	1	1	1	0.00
20/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5115	5	5	5	0.00
20/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5051	5	5	5	0.00
20/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5083	5	5	5	0.00
20/09/2023	R213 On 01-August-24			Bond Future	11.36	83.1020	83.2181	83.1020	0.00
20/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2095	2	2	2	0.00
20/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2113	2	2	2	0.00
20/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2078	2	2	2	0.00
20/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4079	4	4	4	0.00
20/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4033	4	4	4	0.00
20/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4056	4	4	4	0.00
20/09/2023	R213 On 07-November-24			Bond Future	11.50	81.4701	81.5902	81.4701	0.00
20/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2780	3	3	3	0.00
20/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2761	3	3	3	0.00
20/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2799	3	3	3	0.00
20/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3858	4	4	4	0.00
20/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3898	4	4	4	0.00
20/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3878	4	4	4	0.00
20/09/2023	R214 On 02-November-23			Bond Future	12.59	58.6280	58.6517	58.6280	21,496.00
20/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	45	0	0	0	0.00
20/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	43	0	0	0	0.00
20/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	46	0	0	0	0.00
20/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5548	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
20/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5650	6	6	6	0.00
20/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5599	6	6	6	0.00
20/09/2023	R214 On 01-February-24			Bond Future	12.71	59.9297	59.9536	59.9297	0.00
20/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1213	1	1	1	0.00
20/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1197	1	1	1	0.00
20/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1230	1	1	1	0.00
20/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3787	4	4	4	0.00
20/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3850	4	4	4	0.00
20/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3818	4	4	4	0.00
20/09/2023	R214 On 02-May-24			Bond Future	12.82	57.9492	57.9743	57.9492	0.00
20/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	778	1	1	1	0.00
20/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	769	1	1	1	0.00
20/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	787	1	1	1	0.00
20/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7265	7	7	7	0.00
20/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7351	7	7	7	0.00
20/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7308	7	7	7	0.00
20/09/2023	R214 On 01-August-24			Bond Future	12.94	59.2199	59.2462	59.2199	0.00
20/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1942	2	2	2	0.00
20/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1925	2	2	2	0.00
20/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1958	2	2	2	0.00
20/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5454	5	5	5	0.00
20/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5517	6	6	6	0.00
20/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5485	6	5	6	0.00
20/09/2023	R214 On 07-November-24			Bond Future	13.09	57.2868	57.3147	57.2868	0.00
20/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2850	3	3	3	0.00
20/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2870	3	3	3	0.00
20/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2830	3	3	3	0.00
20/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4998	5	5	5	0.00
20/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4946	5	5	5	0.00
20/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4972	5	5	5	0.00
20/09/2023	R248 On 02-November-23			Bond Future	12.68	72.2015	72.2030	72.2015	232,371.00
20/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	44	0	0	0	0.00
20/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	46	0	0	0	0.00
20/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	43	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
20/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1136	1	1	1	207.00
20/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5092	5	5	5	0.00
20/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	153	0	0	0	207.00
20/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2120	2	2	2	0.00
20/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5308	5	5	5	0.00
20/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	293	0	0	0	207.00
20/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7316	7	7	7	0.00
20/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7188	7	7	7	0.00
20/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7252	7	7	7	0.00
20/09/2023	R248 On 01-February-24			Bond Future	12.80	73.8044	73.8058	73.8044	0.00
20/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1359	1	1	1	0.00
20/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1378	1	1	1	0.00
20/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1340	1	1	1	0.00
20/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	484	0	0	0	1,000.00
20/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1663	2	2	2	1,000.00
20/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4790	5	5	5	0.00
20/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1792	2	2	2	1,000.00
20/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4458	4	4	4	0.00
20/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8218	8	8	8	0.00
20/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5078	5	5	5	0.00
20/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4997	5	5	5	0.00
20/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5037	5	5	5	0.00
20/09/2023	R248 On 02-May-24			Bond Future	12.91	70.9866	70.9887	70.9866	0.00
20/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	877	1	1	1	0.00
20/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	887	1	1	1	0.00
20/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	866	1	1	1	0.00
20/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9498	10	9	10	0.00
20/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9388	9	9	9	0.00
20/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9443	9	9	9	0.00
20/09/2023	R248 On 01-August-24			Bond Future	13.04	72.5429	72.5460	72.5429	13,000.00
20/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2525	3	3	3	0.00
20/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2546	3	3	3	0.00
20/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2504	3	3	3	0.00
20/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6597	7	7	7	0.00
20/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6523	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6560	7	7	7	0.00
20/09/2023	R248 On 07-November-24			Bond Future	13.19	69.7736	69.7779	69.7736	0.00
20/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3671	4	4	4	0.00
20/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3696	4	4	4	0.00
20/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3647	4	4	4	0.00
20/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5826	6	6	6	0.00
20/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5766	6	6	6	0.00
20/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5796	6	6	6	0.00
20/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00