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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/09/2023 TO: 22/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/09/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/09/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/09/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/09/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/09/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/09/2023	2025 On 02-November-23			Bond Future	172.78		172.9198	172.7779	172.9198	5,390.00
22/09/2023	2025 On 01-February-24			Bond Future	174.84		175.0080	174.8450	175.0080	2,884.00
22/09/2023	2025 On 02-May-24			Bond Future	178.78		178.9192	178.7819	178.9192	0.00
22/09/2023	2025 On 01-August-24			Bond Future	180.90		181.0497	180.9004	181.0497	0.00
22/09/2023	2025 On 07-November-24			Bond Future	185.14		185.3058	185.1411	185.3058	0.00
22/09/2023	2029 On 02-November-23			Bond Future	125.49		124.6335	125.4863	124.6335	2,068.00
22/09/2023	2029 On 01-February-24			Bond Future	128.29		127.4306	128.2896	127.4306	728.00
22/09/2023	2029 On 02-May-24			Bond Future	129.81		128.9132	129.8125	128.9132	0.00
22/09/2023	2029 On 01-August-24			Bond Future	132.69		131.7733	132.6860	131.7733	0.00
22/09/2023	2029 On 07-November-24			Bond Future	134.39		133.4699	134.3949	133.4699	0.00
22/09/2023	2030 On 02-November-23			Bond Future	10.68		90.5339	90.1532	90.5339	91,094.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1368	2	1	2	0.00
22/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1342	2	1	2	0.00
22/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1394	2	1	2	0.00
22/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	2	0	0	0	800.00
22/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	133	0	0	0	800.00
22/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3772	4	4	4	0.00
22/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	485	1	0	1	500.00
22/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3284	4	3	4	0.00
22/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	46	0	0	0	500.00
22/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2262	3	2	3	500.00
22/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6307	7	6	7	0.00
22/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	913	1	1	1	500.00
22/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	472	0	0	0	0.00
22/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	46	0	0	0	500.00
22/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1163	1	1	1	0.00
22/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1693	1	2	1	0.00
22/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	260	0	0	0	500.00
22/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	3383	3	3	3	0.00
22/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	196	0	0	0	800.00
22/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2697	2	3	2	0.00
22/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4735	4	5	4	0.00
22/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	820	1	1	1	0.00
22/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	850	1	1	1	0.00
22/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	835	1	1	1	0.00
22/09/2023	2030 On 01-February-24			Bond Future	10.77	88.5377	88.1393	88.5377	0.00
22/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	772	1	1	1	400.00
22/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	5565	6	6	6	0.00
22/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	371	0	0	0	400.00
22/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3198	4	3	4	0.00
22/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	630	1	1	1	1,360.00
22/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3335	4	3	4	0.00
22/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3363	4	3	4	0.00
22/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3307	4	3	4	0.00
22/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	876	1	1	1	200.00
22/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2403	3	2	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
22/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	4469	5	4	5	0.00
22/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	593	1	1	1	500.00
22/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1194	1	1	1	500.00
22/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4808	5	5	5	0.00
22/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4777	5	5	5	0.00
22/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	698	1	1	1	500.00
22/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	591	1	1	1	500.00
22/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3842	4	4	4	0.00
22/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	584	1	1	1	500.00
22/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2728	3	3	3	0.00
22/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4198	4	4	4	0.00
22/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	661	1	1	1	200.00
22/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1490	1	1	1	700.00
22/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3355	3	3	3	0.00
22/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1027	1	1	1	0.00
22/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1006	1	1	1	0.00
22/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1016	1	1	1	0.00
22/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1073	1	1	1	1,360.00
22/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4067	4	4	4	0.00
22/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3625	3	4	3	0.00
22/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	446	0	0	0	400.00
22/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5333	5	5	5	0.00
22/09/2023	2030 On 02-May-24			Bond Future	10.87	90.4948	90.1029	90.4948	0.00
22/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	812	1	1	1	0.00
22/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	822	1	1	1	0.00
22/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	802	1	1	1	0.00
22/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1908	2	2	2	500.00
22/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2948	3	3	3	500.00
22/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	8663	9	9	9	0.00
22/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	6361	7	6	7	0.00
22/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2294	3	2	3	1,080.00
22/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	679	1	1	1	1,000.00
22/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1193	1	1	1	1,000.00
22/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5081	5	5	5	0.00
22/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1054	1	1	1	1,000.00

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22/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3982	4	4	4	0.00
22/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5505	5	6	5	0.00
22/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	749	1	1	1	1,080.00
22/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2478	2	2	2	0.00
22/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	366	0	0	0	500.00
22/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1978	2	2	2	0.00
22/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2872	3	3	3	0.00
22/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5011	5	5	5	0.00
22/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4949	5	5	5	0.00
22/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4980	5	5	5	0.00
22/09/2023	2030 On 01-August-24			Bond Future	10.99	88.4753	88.0702	88.4753	0.00
22/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1624	2	2	2	0.00
22/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1638	2	2	2	0.00
22/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1609	2	2	2	0.00
22/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3940	4	4	4	0.00
22/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3892	4	4	4	0.00
22/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3916	4	4	4	0.00
22/09/2023	2030 On 07-November-24			Bond Future	11.13	90.5294	90.1089	90.5294	0.00
22/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2260	3	2	3	0.00
22/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2243	3	2	3	0.00
22/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2278	3	2	3	0.00
22/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3600	4	4	4	0.00
22/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3638	4	4	4	0.00
22/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3619	4	4	4	0.00
22/09/2023	2032 On 02-November-23			Bond Future	11.59	83.6073	83.2057	83.6073	171,433.00
22/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	427	1	0	1	0.00
22/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	443	1	0	1	0.00
22/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	412	1	0	1	0.00
22/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	65	0	0	0	10,000.00
22/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	1	0	0	0	7,750.00
22/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	958	1	1	1	0.00
22/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	159	0	0	0	0.00
22/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	6	0	0	0	500.00
22/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1209	1	1	1	0.00

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22/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1726	2	2	2	0.00
22/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	508	1	1	1	0.00
22/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	22	0	0	0	500.00
22/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	7	0	0	0	500.00
22/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2108	2	2	2	0.00
22/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	244	0	0	0	500.00
22/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	3387	4	3	4	0.00
22/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	354	0	0	0	500.00
22/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4835	4	5	4	0.00
22/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2615	2	3	2	0.00
22/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1969	2	2	2	500.00
22/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	4252	4	4	4	0.00
22/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	853	1	1	1	500.00
22/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1167	1	1	1	15,500.00
22/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6041	6	6	6	0.00
22/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2965	3	3	3	500.00
22/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4884	4	5	4	0.00
22/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1382	1	1	1	500.00
22/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	3604	3	4	3	0.00
22/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2159	2	2	2	0.00
22/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2095	2	2	2	0.00
22/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2127	2	2	2	0.00
22/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	688	1	1	1	0.00
22/09/2023	2032 On 01-February-24			Bond Future	11.71	85.4633	85.0441	85.4633	0.00
22/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	187	0	0	0	1,200.00
22/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	649	1	1	1	1,200.00
22/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4970	5	5	5	0.00
22/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2633	3	3	3	0.00
22/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2607	3	3	3	0.00
22/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2659	3	3	3	0.00
22/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	489	1	0	1	500.00
22/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1067	1	1	1	500.00
22/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	5336	6	5	6	0.00
22/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	670	1	1	1	200.00
22/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2403	3	2	3	0.00

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22/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	4578	5	5	5	0.00
22/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1076	1	1	1	200.00
22/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2205	2	2	2	200.00
22/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5019	5	5	5	0.00
22/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	856	1	1	1	500.00
22/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3928	4	4	4	0.00
22/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5766	5	6	5	0.00
22/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2010	2	2	2	0.00
22/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2047	2	2	2	0.00
22/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2029	2	2	2	0.00
22/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	955	1	1	1	1,200.00
22/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5095	5	5	5	0.00
22/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	8380	8	8	8	0.00
22/09/2023	2032 On 02-May-24			Bond Future	11.83	83.1909	82.7766	83.1909	0.00
22/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	807	1	1	1	0.00
22/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	799	1	1	1	0.00
22/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	816	1	1	1	0.00
22/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	656	1	1	1	1,000.00
22/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1132	1	1	1	1,000.00
22/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5938	6	6	6	0.00
22/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	7383	8	7	8	0.00
22/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	842	1	1	1	500.00
22/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1456	2	1	2	500.00
22/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6830	7	7	7	0.00
22/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1895	2	2	2	1,550.00
22/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	897	1	1	1	1,550.00
22/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6332	6	6	6	0.00
22/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1109	1	1	1	500.00
22/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4805	5	5	5	0.00
22/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	981	1	1	1	1,550.00
22/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4041	4	4	4	0.00
22/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6566	6	7	6	0.00
22/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1356	1	1	1	1,000.00
22/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5562	5	6	5	0.00
22/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	7501	7	8	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
22/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6685	6	7	6	0.00
22/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6765	6	7	6	0.00
22/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6725	6	7	6	0.00
22/09/2023	2032 On 01-August-24			Bond Future	11.96	85.0162	84.5885	85.0162	0.00
22/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1687	2	2	2	0.00
22/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1672	2	2	2	0.00
22/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1703	2	2	2	0.00
22/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5307	5	5	5	0.00
22/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5368	5	5	5	0.00
22/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5338	5	5	5	0.00
22/09/2023	2032 On 07-November-24			Bond Future	12.13	82.8242	82.3809	82.8242	0.00
22/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2257	3	2	3	0.00
22/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2274	3	2	3	0.00
22/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2239	3	2	3	0.00
22/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5063	5	5	5	0.00
22/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5010	5	5	5	0.00
22/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5036	5	5	5	0.00
22/09/2023	2033 On 02-November-23			Bond Future	117.69	117.7013	117.6911	117.7013	2,258.00
22/09/2023	2033 On 01-February-24			Bond Future	120.32	120.3428	120.3203	120.3428	5,737.00
22/09/2023	2033 On 02-May-24			Bond Future	121.57	121.5721	121.5688	121.5721	0.00
22/09/2023	2033 On 01-August-24			Bond Future	124.26	124.2694	124.2598	124.2694	0.00
22/09/2023	2033 On 07-November-24			Bond Future	125.67	125.6912	125.6732	125.6912	0.00
22/09/2023	2037 On 02-November-23			Bond Future	12.64	76.4223	75.9593	76.4223	71,295.00
22/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	50	0	0	0	0.00
22/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	48	0	0	0	0.00
22/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	53	0	0	0	0.00
22/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	300	0	0	0	731.00
22/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6064	7	6	7	0.00
22/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1117	1	1	1	731.00
22/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3563	3	4	3	0.00
22/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	116	0	0	0	731.00
22/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1743	2	2	2	0.00
22/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5807	5	6	5	0.00
22/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5916	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5862	5	6	5	0.00
22/09/2023	2037 On 01-February-24			Bond Future	12.77	73.8624	73.3815	73.8624	76,958.00
22/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1519	2	2	2	0.00
22/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1540	2	2	2	0.00
22/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1499	2	1	2	0.00
22/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	6340	7	6	7	0.00
22/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3027	3	3	3	0.00
22/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1103	1	1	1	2,500.00
22/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2255	2	2	2	2,500.00
22/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4632	4	5	4	0.00
22/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	899	1	1	1	2,500.00
22/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3866	4	4	4	0.00
22/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3802	4	4	4	0.00
22/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3834	4	4	4	0.00
22/09/2023	2037 On 02-May-24			Bond Future	12.91	75.4949	75.0161	75.4949	0.00
22/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	720	1	1	1	0.00
22/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	729	1	1	1	0.00
22/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	712	1	1	1	0.00
22/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	8522	8	9	8	0.00
22/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	8426	8	8	8	0.00
22/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	8474	8	8	8	0.00
22/09/2023	2037 On 01-August-24			Bond Future	13.06	72.8954	72.4023	72.8954	0.00
22/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1799	2	2	2	0.00
22/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1816	2	2	2	0.00
22/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1783	2	2	2	0.00
22/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6680	6	7	6	0.00
22/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6607	6	7	6	0.00
22/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6644	6	7	6	0.00
22/09/2023	2037 On 07-November-24			Bond Future	13.23	74.5862	74.0765	74.5862	0.00
22/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2722	3	3	3	0.00
22/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2703	3	3	3	0.00
22/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2742	3	3	3	0.00
22/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5859	6	6	6	0.00
22/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5920	6	6	6	0.00
22/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5889	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
22/09/2023	2038 On 02-November-23			Bond Future	126.99	126.2904	126.9941	126.2904	4,695.00
22/09/2023	2038 On 01-February-24			Bond Future	127.81	127.1080	127.8143	127.1080	0.00
22/09/2023	2038 On 02-May-24			Bond Future	130.69	129.9486	130.6922	129.9486	0.00
22/09/2023	2038 On 01-August-24			Bond Future	131.52	130.7622	131.5158	130.7622	0.00
22/09/2023	2038 On 07-November-24			Bond Future	134.60	133.8349	134.5975	133.8349	0.00
22/09/2023	2040 On 02-November-23			Bond Future	12.85	76.7821	76.4048	76.7821	49,555.00
22/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	24	0	0	0	0.00
22/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	25	0	0	0	0.00
22/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	23	0	0	0	0.00
22/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	16	0	0	0	875.00
22/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	207	0	0	0	875.00
22/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1861	2	2	2	0.00
22/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	61	0	0	0	128.00
22/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	891	1	1	1	128.00
22/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	4376	5	4	5	0.00
22/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	333	0	0	0	128.00
22/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2234	2	2	2	0.00
22/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6008	6	6	6	0.00
22/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1215	1	1	1	875.00
22/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	4376	4	4	4	0.00
22/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7802	7	8	7	0.00
22/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	7312	7	7	7	0.00
22/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	7191	7	7	7	0.00
22/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	7252	7	7	7	0.00
22/09/2023	2040 On 01-February-24			Bond Future	12.98	73.9799	73.5865	73.9799	94,218.00
22/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1240	1	1	1	0.00
22/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1223	1	1	1	0.00
22/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1258	2	1	2	0.00
22/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4686	5	5	5	0.00
22/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4763	5	5	5	0.00
22/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4724	5	5	5	0.00
22/09/2023	2040 On 02-May-24			Bond Future	13.12	75.6148	75.2256	75.6148	0.00
22/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	728	1	1	1	0.00
22/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	719	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
22/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	737	1	1	1	0.00
22/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9144	9	9	9	0.00
22/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9248	9	9	9	0.00
22/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9196	9	9	9	0.00
22/09/2023	2040 On 01-August-24			Bond Future	13.27	72.7676	72.3659	72.7676	0.00
22/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1937	2	2	2	0.00
22/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1919	2	2	2	0.00
22/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1954	2	2	2	0.00
22/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6903	7	7	7	0.00
22/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6980	7	7	7	0.00
22/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6941	7	7	7	0.00
22/09/2023	2040 On 07-November-24			Bond Future	13.44	74.4548	74.0388	74.4548	0.00
22/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3059	3	3	3	0.00
22/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3081	3	3	3	0.00
22/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3037	3	3	3	0.00
22/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6102	6	6	6	0.00
22/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6040	6	6	6	0.00
22/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6071	6	6	6	0.00
22/09/2023	2044 On 02-November-23			Bond Future	12.95	72.8131	72.4657	72.8131	52,387.00
22/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	13	0	0	0	0.00
22/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	12	0	0	0	0.00
22/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	14	0	0	0	0.00
22/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	976	1	1	1	0.00
22/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1620	2	2	2	0.00
22/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	90	0	0	0	5,860.00
22/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1339	1	1	1	6,375.00
22/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2032	2	2	2	5,860.00
22/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	5426	5	5	5	0.00
22/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8002	8	8	8	0.00
22/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8128	8	8	8	0.00
22/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8065	8	8	8	0.00
22/09/2023	2044 On 01-February-24			Bond Future	13.08	70.0480	69.6855	70.0480	36,258.00
22/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	3264	3	3	3	0.00
22/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1000	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
22/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1016	1	1	1	0.00
22/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	985	1	1	1	0.00
22/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5408	5	5	5	0.00
22/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5323	5	5	5	0.00
22/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5365	5	5	5	0.00
22/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2371	2	2	2	5,000.00
22/09/2023	2044 On 02-May-24			Bond Future	13.21	71.5960	71.2377	71.5960	0.00
22/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	692	1	1	1	0.00
22/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	700	1	1	1	0.00
22/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	683	1	1	1	0.00
22/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	9518	9	10	9	0.00
22/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9411	9	9	9	0.00
22/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	9464	9	9	9	0.00
22/09/2023	2044 On 01-August-24			Bond Future	13.36	68.7856	68.4159	68.7856	0.00
22/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1741	2	2	2	0.00
22/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1758	2	2	2	0.00
22/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1725	2	2	2	0.00
22/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7521	7	8	7	0.00
22/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7439	7	7	7	0.00
22/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7480	7	7	7	0.00
22/09/2023	2044 On 07-November-24			Bond Future	13.52	70.3804	69.9973	70.3804	0.00
22/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2987	3	3	3	0.00
22/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2966	3	3	3	0.00
22/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3007	3	3	3	0.00
22/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6084	6	6	6	0.00
22/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6149	6	6	6	0.00
22/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6116	6	6	6	0.00
22/09/2023	2046 On 02-November-23			Bond Future	109.33	109.5120	109.3336	109.5120	16,148.00
22/09/2023	2046 On 01-February-24			Bond Future	111.78	111.9696	111.7762	111.9696	0.00
22/09/2023	2046 On 02-May-24			Bond Future	112.15	112.3264	112.1467	112.3264	0.00
22/09/2023	2046 On 01-August-24			Bond Future	114.63	114.8179	114.6287	114.8179	0.00
22/09/2023	2046 On 07-November-24			Bond Future	115.11	115.3138	115.1116	115.3138	0.00
22/09/2023	2050 On 02-November-23			Bond Future	110.81	110.7248	110.8096	110.7248	14,081.00
22/09/2023	2050 On 01-February-24			Bond Future	111.04	110.9621	111.0374	110.9621	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
22/09/2023	2050 On 02-May-24			Bond Future	113.54	113.4418	113.5375	113.4418	0.00
22/09/2023	2050 On 01-August-24			Bond Future	113.75	113.6530	113.7451	113.6530	0.00
22/09/2023	2050 On 07-November-24			Bond Future	116.41	116.3232	116.4099	116.3232	0.00
22/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	AL37 On 02-November-23			Index Future	899.59	902.4200	899.5870	902.4200	0.00
22/09/2023	AL37 On 01-February-24			Index Future	919.47	922.4520	919.4650	922.4520	0.00
22/09/2023	AL37 On 02-May-24			Index Future	939.95	942.8530	939.9530	942.8530	0.00
22/09/2023	AL37 On 01-August-24			Index Future	960.55	963.5640	960.5530	963.5640	0.00
22/09/2023	AL37 On 07-November-24			Index Future	982.86	986.0080	982.8630	986.0080	0.00
22/09/2023	AL7T On 02-November-23			Index Future	1009.15	1014.0570	1009.1530	1014.0570	0.00
22/09/2023	AL7T On 01-February-24			Index Future	1031.45	1036.5680	1031.4510	1036.5680	0.00
22/09/2023	AL7T On 02-May-24			Index Future	1054.44	1059.4930	1054.4350	1059.4930	0.00
22/09/2023	AL7T On 01-August-24			Index Future	1077.54	1082.7660	1077.5440	1082.7660	0.00
22/09/2023	AL7T On 07-November-24			Index Future	1102.57	1107.9860	1102.5710	1107.9860	0.00
22/09/2023	ALBI On 02-November-23			Index Future	883.02	886.9280	883.0230	886.9280	107.00
22/09/2023	ALBI On 01-February-24			Index Future	902.53	906.6160	902.5340	906.6160	0.00
22/09/2023	ALBI On 02-May-24			Index Future	922.65	926.6670	922.6460	926.6670	0.00
22/09/2023	ALBI On 01-August-24			Index Future	942.87	947.0220	942.8660	947.0220	0.00
22/09/2023	ALBI On 07-November-24			Index Future	964.77	969.0810	964.7660	969.0810	0.00
22/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	ES33 On 02-November-23			Bond Future	13.14	70.7442	70.3805	70.7442	0.00
22/09/2023	ES33 On 01-February-24			Bond Future	13.31	72.3319	71.9528	72.3319	0.00
22/09/2023	ES33 On 02-May-24			Bond Future	13.48	70.1491	69.7734	70.1491	0.00
22/09/2023	ES33 On 01-August-24			Bond Future	13.67	71.7038	71.3163	71.7038	0.00
22/09/2023	ES33 On 07-November-24			Bond Future	13.90	69.5830	69.1816	69.5830	0.00
22/09/2023	ES42 On 02-November-23			Bond Future	13.62	66.2892	65.9790	66.2892	0.00
22/09/2023	ES42 On 01-February-24			Bond Future	13.78	67.7770	67.4530	67.7770	0.00
22/09/2023	ES42 On 02-May-24			Bond Future	13.94	65.0289	64.7091	65.0289	0.00
22/09/2023	ES42 On 01-August-24			Bond Future	14.11	66.4688	66.1385	66.4688	0.00
22/09/2023	ES42 On 07-November-24			Bond Future	14.32	63.7589	63.4164	63.7589	0.00
22/09/2023	GOVI On 02-November-23			GOVI	870.41	874.2940	870.4100	874.2940	819.00
22/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	154100	12	15	12	0.00
22/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	154000	12	15	12	0.00
22/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	153900	12	15	12	0.00
22/09/2023	GOVI On 01-February-24			GOVI	889.64	893.7020	889.6430	893.7020	0.00
22/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	96430	14	10	14	0.00
22/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	96630	14	10	14	0.00
22/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	96530	14	10	14	0.00
22/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 02-May-24			GOVI	909.47	913.4670	909.4670	913.4670	0.00
22/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	415130	38	42	38	0.00
22/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	415030	38	42	38	0.00
22/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	415230	38	42	38	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
22/09/2023	GOVI On 01-August-24			GOVI	929.40	933.5330	929.3980	933.5330	0.00
22/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	139720	10	14	10	0.00
22/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	139920	10	14	10	0.00
22/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	139820	10	14	10	0.00
22/09/2023	GOVI On 07-November-24			GOVI	950.99	955.2770	950.9850	955.2770	0.00
22/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	21950	6	2	6	0.00
22/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	21850	6	2	6	0.00
22/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	22050	6	2	6	0.00
22/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2023	IGOV On 02-November-23			Index Future	330.53	330.4480	330.5320	330.4480	475.00
22/09/2023	IGOV On 01-February-24			Index Future	337.92	337.8640	337.9170	337.8640	0.00
22/09/2023	IGOV On 02-May-24			Index Future	345.53	345.4150	345.5250	345.4150	0.00
22/09/2023	IGOV On 01-August-24			Index Future	353.18	353.0800	353.1750	353.0800	0.00
22/09/2023	IGOV On 07-November-24			Index Future	361.46	361.3850	361.4590	361.3850	0.00
22/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	8.3330	91.6670	8.3330	0.00
22/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6500	91.6460	91.6500	0.00
22/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6300	91.6260	91.6300	0.00
22/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.5300	91.5270	91.5300	0.00
22/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.46	91.5400	91.5380	91.5400	0.00
22/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.46	91.5400	91.5400	91.5400	0.00
22/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.46	91.5400	91.5420	91.5400	0.00
22/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6800	91.6860	91.6800	0.00
22/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.14	91.8600	91.8600	91.8600	0.00
22/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.04	91.9600	91.9620	91.9600	0.00
22/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.99	92.0100	92.0070	92.0100	0.00
22/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.95	92.0600	92.0520	92.0600	0.00
22/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.99	92.0200	92.0090	92.0200	0.00
22/09/2023	R035 On 02-November-23			Bond Future	12.31	81.3762	80.9621	81.3762	166,617.00
22/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	299	0	0	0	6,500.00
22/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	108	0	0	0	0.00
22/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	113	0	0	0	0.00
22/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	104	0	0	0	0.00
22/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	2	0	0	0	400.00
22/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	30	0	0	0	400.00
22/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3201	4	3	4	0.00
22/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	339	0	0	0	731.00
22/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	6280	7	6	7	0.00
22/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1223	2	1	2	731.00
22/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3325	3	3	3	0.00
22/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	96	0	0	0	731.00
22/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1576	1	2	1	0.00
22/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	501	0	1	0	400.00
22/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	6453	6	6	6	0.00
22/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	9346	9	9	9	0.00
22/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4895	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
22/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4793	4	5	4	0.00
22/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4844	5	5	5	0.00
22/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	3501	3	4	3	0.00
22/09/2023	R035 On 01-February-24			Bond Future	12.44	83.1826	82.7509	83.1826	0.00
22/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	378	0	0	0	400.00
22/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5909	6	6	6	0.00
22/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	144	0	0	0	400.00
22/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1982	2	2	2	0.00
22/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1958	2	2	2	0.00
22/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2005	2	2	2	0.00
22/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3239	3	3	3	0.00
22/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3295	3	3	3	0.00
22/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3267	3	3	3	0.00
22/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	7422	7	7	7	0.00
22/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10079	10	10	10	0.00
22/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1041	1	1	1	400.00
22/09/2023	R035 On 02-May-24			Bond Future	12.57	80.5094	80.0820	80.5094	0.00
22/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	794	1	1	1	0.00
22/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	784	1	1	1	0.00
22/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	803	1	1	1	0.00
22/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7923	8	8	8	0.00
22/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8015	8	8	8	0.00
22/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7969	8	8	8	0.00
22/09/2023	R035 On 01-August-24			Bond Future	12.71	82.2760	81.8351	82.2760	0.00
22/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1854	2	2	2	0.00
22/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1838	2	2	2	0.00
22/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1821	2	2	2	0.00
22/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6453	6	6	6	0.00
22/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6417	6	6	6	0.00
22/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6382	6	6	6	0.00
22/09/2023	R035 On 07-November-24			Bond Future	12.89	79.6713	79.2147	79.6713	0.00
22/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2511	3	3	3	0.00
22/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2530	3	3	3	0.00
22/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2492	3	2	3	0.00
22/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5981	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
22/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5919	6	6	6	0.00
22/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5950	6	6	6	0.00
22/09/2023	R053 On 02-November-23			Bond Future	12.78	92.8108	92.3515	92.8108	5,189.00
22/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2130	3	2	3	0.00
22/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	2168	3	2	3	0.00
22/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2092	2	2	2	0.00
22/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1908	2	2	2	0.00
22/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1844	2	2	2	0.00
22/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1876	2	2	2	0.00
22/09/2023	R053 On 01-February-24			Bond Future	12.91	94.8710	94.3920	94.8710	0.00
22/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3829	4	4	4	0.00
22/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3791	4	4	4	0.00
22/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3866	4	4	4	0.00
22/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3634	4	4	4	0.00
22/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3696	4	4	4	0.00
22/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3665	4	4	4	0.00
22/09/2023	R053 On 02-May-24			Bond Future	13.03	91.1039	90.6300	91.1039	0.00
22/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4706	5	5	5	0.00
22/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4743	5	5	5	0.00
22/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4670	5	5	5	0.00
22/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4751	5	5	5	0.00
22/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4689	5	5	5	0.00
22/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4720	5	5	5	0.00
22/09/2023	R053 On 01-August-24			Bond Future	13.17	93.1020	92.6130	93.1020	0.00
22/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	5430	6	5	6	0.00
22/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	5465	6	5	6	0.00
22/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	5394	6	5	6	0.00
22/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5645	6	6	6	0.00
22/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5583	5	6	5	0.00
22/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5614	6	6	6	0.00
22/09/2023	R053 On 07-November-24			Bond Future	13.33	89.3914	88.8848	89.3914	0.00
22/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	4290	5	4	5	0.00
22/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	4260	5	4	5	0.00
22/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	4320	5	4	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
22/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7798	8	8	8	0.00
22/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7878	8	8	8	0.00
22/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7838	8	8	8	0.00
22/09/2023	R186 On 02-November-23			Bond Future	9.27	107.4683	107.2242	107.4683	125,998.00
22/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	720	1	1	1	0.00
22/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	703	1	1	1	0.00
22/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	738	1	1	1	0.00
22/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	356	1	0	1	1,715.00
22/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3081	3	3	3	0.00
22/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	28	0	0	0	1,715.00
22/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	692	1	1	1	0.00
22/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	395	0	0	0	0.00
22/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	414	0	0	0	0.00
22/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	405	0	0	0	0.00
22/09/2023	R186 On 01-February-24			Bond Future	9.30	104.5437	104.2835	104.5437	0.00
22/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1240	1	1	1	0.00
22/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1256	1	1	1	0.00
22/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1224	1	1	1	0.00
22/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	728	1	1	1	0.00
22/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	710	1	1	1	0.00
22/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	719	1	1	1	0.00
22/09/2023	R186 On 02-May-24			Bond Future	9.33	106.8550	106.6069	106.8550	0.00
22/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	134	0	0	0	0.00
22/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	136	0	0	0	0.00
22/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	132	0	0	0	0.00
22/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1736	2	2	2	2,030.00
22/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2901	3	3	3	0.00
22/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	453	0	0	0	2,030.00
22/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	810	1	1	1	0.00
22/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3300	3	3	3	0.00
22/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3256	3	3	3	0.00
22/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3278	3	3	3	0.00
22/09/2023	R186 On 01-August-24			Bond Future	9.38	103.8910	103.6321	103.8910	0.00
22/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	554	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
22/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	538	1	1	1	0.00
22/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	546	1	1	1	0.00
22/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2022	2	2	2	0.00
22/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2036	2	2	2	0.00
22/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2008	2	2	2	0.00
22/09/2023	R186 On 07-November-24			Bond Future	9.47	106.3038	106.0318	106.3038	0.00
22/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	963	1	1	1	0.00
22/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	972	1	1	1	0.00
22/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	953	1	1	1	0.00
22/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1605	2	2	2	0.00
22/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1586	2	2	2	0.00
22/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1596	2	2	2	0.00
22/09/2023	R197 On 02-November-23			Bond Future	341.69	341.7385	341.6895	341.7385	0.00
22/09/2023	R202 On 02-November-23			Bond Future	254.10	255.6024	254.1049	255.6024	4,618.00
22/09/2023	R202 On 01-February-24			Bond Future	254.81	256.3667	254.8097	256.3667	460.00
22/09/2023	R202 On 02-May-24			Bond Future	260.55	262.0961	260.5470	262.0961	0.00
22/09/2023	R202 On 01-August-24			Bond Future	261.22	262.8143	261.2173	262.8143	0.00
22/09/2023	R202 On 07-November-24			Bond Future	267.34	268.9906	267.3386	268.9906	0.00
22/09/2023	R209 On 02-November-23			Bond Future	12.39	62.6224	62.2387	62.6224	25,368.00
22/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	48	0	0	0	0.00
22/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	50	0	0	0	0.00
22/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	46	0	0	0	0.00
22/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5042	5	5	5	0.00
22/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4948	5	5	5	0.00
22/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4995	5	5	5	0.00
22/09/2023	R209 On 01-February-24			Bond Future	12.51	64.0125	63.6139	64.0125	1,690.00
22/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1441	2	1	2	0.00
22/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1422	2	1	2	0.00
22/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1460	2	1	2	0.00
22/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3103	3	3	3	0.00
22/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3157	3	3	3	0.00
22/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3130	3	3	3	0.00
22/09/2023	R209 On 02-May-24			Bond Future	12.63	62.2749	61.8780	62.2749	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
22/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	629	1	1	1	0.00
22/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	621	1	1	1	0.00
22/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	636	1	1	1	0.00
22/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7315	7	7	7	0.00
22/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7399	7	7	7	0.00
22/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7357	7	7	7	0.00
22/09/2023	R209 On 01-August-24			Bond Future	12.76	63.6412	63.2324	63.6412	0.00
22/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1524	2	2	2	0.00
22/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1509	2	2	2	0.00
22/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1538	2	2	2	0.00
22/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5807	6	6	6	0.00
22/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5872	6	6	6	0.00
22/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5840	6	6	6	0.00
22/09/2023	R209 On 07-November-24			Bond Future	12.91	61.9628	61.5402	61.9628	0.00
22/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2293	3	2	3	0.00
22/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2276	3	2	3	0.00
22/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2310	3	2	3	0.00
22/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5257	5	5	5	0.00
22/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5313	5	5	5	0.00
22/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5285	5	5	5	0.00
22/09/2023	R210 On 02-November-23			Bond Future	227.16	227.1800	227.1562	227.1800	206.00
22/09/2023	R210 On 01-February-24			Bond Future	232.23	232.2784	232.2309	232.2784	300.00
22/09/2023	R210 On 02-May-24			Bond Future	234.21	234.2172	234.2065	234.2172	0.00
22/09/2023	R210 On 01-August-24			Bond Future	239.39	239.4132	239.3904	239.4132	0.00
22/09/2023	R210 On 07-November-24			Bond Future	241.66	241.7024	241.6623	241.7024	0.00
22/09/2023	R213 On 02-November-23			Bond Future	11.24	80.9151	80.5273	80.9151	28,960.00
22/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	776	1	1	1	0.00
22/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	755	1	1	1	0.00
22/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	797	1	1	1	0.00
22/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5940	6	6	6	0.00
22/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	450	1	0	1	731.00
22/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1569	2	2	2	731.00
22/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1729	2	2	2	0.00
22/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	61	0	0	0	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	729	1	1	1	0.00
22/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1262	1	1	1	0.00
22/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1306	1	1	1	0.00
22/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1284	1	1	1	0.00
22/09/2023	R213 On 01-February-24			Bond Future	11.35	82.7113	82.3067	82.7113	0.00
22/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2862	3	3	3	0.00
22/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2888	3	3	3	0.00
22/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2914	3	3	3	0.00
22/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1419	1	1	1	0.00
22/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1433	1	1	1	0.00
22/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1447	1	1	1	0.00
22/09/2023	R213 On 02-May-24			Bond Future	11.46	80.9812	80.5812	80.9812	0.00
22/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	794	1	1	1	0.00
22/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	804	1	1	1	0.00
22/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	784	1	1	1	0.00
22/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5697	5	6	5	0.00
22/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5630	5	6	5	0.00
22/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5663	5	6	5	0.00
22/09/2023	R213 On 01-August-24			Bond Future	11.58	82.7586	82.3457	82.7586	0.00
22/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1651	2	2	2	0.00
22/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1666	2	2	2	0.00
22/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1636	2	2	2	0.00
22/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4510	4	5	4	0.00
22/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4458	4	4	4	0.00
22/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4484	4	4	4	0.00
22/09/2023	R213 On 07-November-24			Bond Future	11.74	81.1203	80.6924	81.1203	0.00
22/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2224	3	2	3	0.00
22/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2240	3	2	3	0.00
22/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2207	3	2	3	0.00
22/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4242	4	4	4	0.00
22/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4197	4	4	4	0.00
22/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4219	4	4	4	0.00
22/09/2023	R214 On 02-November-23			Bond Future	12.76	58.1973	57.9049	58.1973	21,496.00
22/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	16	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
22/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	16	0	0	0	0.00
22/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	15	0	0	0	0.00
22/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6369	6	6	6	0.00
22/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6265	6	6	6	0.00
22/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6317	6	6	6	0.00
22/09/2023	R214 On 01-February-24			Bond Future	12.88	59.4892	59.1843	59.4892	0.00
22/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	915	1	1	1	0.00
22/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	901	1	1	1	0.00
22/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	929	1	1	1	0.00
22/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4255	4	4	4	0.00
22/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4324	4	4	4	0.00
22/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4289	4	4	4	0.00
22/09/2023	R214 On 02-May-24			Bond Future	13.00	57.4997	57.1979	57.4997	0.00
22/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	581	1	1	1	0.00
22/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	574	1	1	1	0.00
22/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	589	1	1	1	0.00
22/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7842	8	8	8	0.00
22/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7932	8	8	8	0.00
22/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7887	8	8	8	0.00
22/09/2023	R214 On 01-August-24			Bond Future	13.13	58.7614	58.4500	58.7614	0.00
22/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1595	2	2	2	0.00
22/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1580	2	2	2	0.00
22/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1610	2	2	2	0.00
22/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5902	6	6	6	0.00
22/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5968	6	6	6	0.00
22/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5935	6	6	6	0.00
22/09/2023	R214 On 07-November-24			Bond Future	13.28	56.8188	56.4963	56.8188	0.00
22/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2377	3	2	3	0.00
22/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2360	3	2	3	0.00
22/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2394	3	2	3	0.00
22/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5289	5	5	5	0.00
22/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5346	5	5	5	0.00
22/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5317	5	5	5	0.00
22/09/2023	R248 On 02-November-23			Bond Future	12.85	71.6238	71.2696	71.6238	232,371.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	15	0	0	0	0.00
22/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	15	0	0	0	0.00
22/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	14	0	0	0	0.00
22/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	64	0	0	0	207.00
22/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	722	1	1	1	207.00
22/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	4246	5	4	5	0.00
22/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	380	0	0	0	207.00
22/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2639	2	3	2	0.00
22/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6153	6	6	6	0.00
22/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	8221	8	8	8	0.00
22/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8091	8	8	8	0.00
22/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8156	8	8	8	0.00
22/09/2023	R248 On 01-February-24			Bond Future	12.98	73.2137	72.8443	73.2137	0.00
22/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	964	1	1	1	0.00
22/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	979	1	1	1	0.00
22/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	949	1	1	1	0.00
22/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	318	0	0	0	1,000.00
22/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1213	1	1	1	1,000.00
22/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4012	4	4	4	0.00
22/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1976	2	2	2	1,000.00
22/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4969	5	5	5	0.00
22/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9013	9	9	9	0.00
22/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5648	5	6	5	0.00
22/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5560	5	6	5	0.00
22/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5604	5	6	5	0.00
22/09/2023	R248 On 02-May-24			Bond Future	13.10	70.3836	70.0181	70.3836	0.00
22/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	641	1	1	1	0.00
22/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	650	1	1	1	0.00
22/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	633	1	1	1	0.00
22/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10235	10	10	10	0.00
22/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10121	10	10	10	0.00
22/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10178	10	10	10	0.00
22/09/2023	R248 On 01-August-24			Bond Future	13.23	71.9279	71.5507	71.9279	13,000.00
22/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2023	2	2	2	0.00
22/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2042	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
22/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2004	2	2	2	0.00
22/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7092	7	7	7	0.00
22/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7013	7	7	7	0.00
22/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7053	7	7	7	0.00
22/09/2023	R248 On 07-November-24			Bond Future	13.39	69.1457	68.7551	69.1457	0.00
22/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3094	3	3	3	0.00
22/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3116	3	3	3	0.00
22/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3138	3	3	3	0.00
22/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6232	6	6	6	0.00
22/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6264	6	6	6	0.00
22/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6296	6	6	6	0.00
22/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00