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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/10/2023 TO: 18/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	2025 On 02-November-23			Bond Future	172.89	172.8373	172.8852	172.8373	1,456.00
18/10/2023	2025 On 01-February-24			Bond Future	174.94	174.8976	174.9413	174.8976	9,802.00
18/10/2023	2025 On 02-May-24			Bond Future	178.90	178.8568	178.9019	178.8568	0.00
18/10/2023	2025 On 01-August-24			Bond Future	181.17	181.1304	181.1729	181.1304	0.00
18/10/2023	2025 On 07-November-24			Bond Future	185.58	185.5309	185.5761	185.5309	0.00
18/10/2023	2029 On 02-November-23			Bond Future	124.60	124.5656	124.5995	124.5656	1,002.00
18/10/2023	2029 On 01-February-24			Bond Future	127.38	127.3425	127.3766	127.3425	2,664.00
18/10/2023	2029 On 02-May-24			Bond Future	128.89	128.8600	128.8922	128.8600	0.00
18/10/2023	2029 On 01-August-24			Bond Future	131.85	131.8212	131.8545	131.8212	0.00
18/10/2023	2029 On 07-November-24			Bond Future	133.66	133.6237	133.6557	133.6237	0.00
18/10/2023	2030 On 02-November-23			Bond Future	10.82	89.7866	89.5934	89.7866	36,309.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	572	1	1	1	0.00
18/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	594	1	1	1	0.00
18/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	550	1	1	1	0.00
18/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
18/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3051	3	3	3	0.00
18/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
18/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	40	0	0	0	500.00
18/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2528	3	3	3	0.00
18/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
18/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	232	0	0	0	500.00
18/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1439	2	1	2	500.00
18/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5702	6	6	6	0.00
18/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	2	0	0	0	500.00
18/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	209	0	0	0	0.00
18/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1808	2	2	2	0.00
18/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	63	0	0	0	500.00
18/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3897	4	4	4	0.00
18/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1042	1	1	1	0.00
18/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3123	3	3	3	0.00
18/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5293	5	5	5	0.00
18/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	36	0	0	0	800.00
18/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	618	1	1	1	0.00
18/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	581	1	1	1	0.00
18/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	599	1	1	1	0.00
18/10/2023	2030 On 01-February-24			Bond Future	10.91	87.7602	87.5624	87.7602	54,810.00
18/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2643	3	3	3	0.00
18/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	470	1	0	1	1,360.00
18/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	571	1	1	1	400.00
18/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4948	5	5	5	0.00
18/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	280	0	0	0	400.00
18/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2773	3	3	3	0.00
18/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2799	3	3	3	0.00
18/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2747	3	3	3	0.00
18/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4169	4	4	4	0.00
18/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	518	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
18/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	445	0	0	0	500.00
18/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	889	1	1	1	500.00
18/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4199	4	4	4	0.00
18/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	644	1	1	1	200.00
18/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1913	2	2	2	0.00
18/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3867	4	4	4	0.00
18/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	635	1	1	1	200.00
18/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1577	1	2	1	700.00
18/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3701	4	4	4	0.00
18/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	553	1	1	1	500.00
18/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3000	3	3	3	0.00
18/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4626	4	5	4	0.00
18/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	560	1	1	1	500.00
18/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4240	4	4	4	0.00
18/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1044	1	1	1	0.00
18/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1019	1	1	1	0.00
18/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1031	1	1	1	0.00
18/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4000	4	4	4	0.00
18/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	407	0	0	0	400.00
18/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1095	1	1	1	1,360.00
18/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4484	4	4	4	0.00
18/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5818	6	6	6	0.00
18/10/2023	2030 On 02-May-24			Bond Future	11.02	89.7259	89.5238	89.7259	0.00
18/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	715	1	1	1	0.00
18/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	722	1	1	1	0.00
18/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	708	1	1	1	0.00
18/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1926	2	2	2	1,080.00
18/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	607	1	1	1	1,000.00
18/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1001	1	1	1	1,000.00
18/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4538	5	5	5	0.00
18/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5794	6	6	6	0.00
18/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2514	3	3	3	500.00
18/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8125	8	8	8	0.00
18/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1594	2	2	2	500.00
18/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2123	2	2	2	0.00

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18/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	407	0	0	0	500.00
18/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3137	3	3	3	0.00
18/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	761	1	1	1	1,080.00
18/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2689	3	3	3	0.00
18/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1091	1	1	1	1,000.00
18/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4369	4	4	4	0.00
18/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6012	6	6	6	0.00
18/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5496	5	5	5	0.00
18/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5429	5	5	5	0.00
18/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5462	5	5	5	0.00
18/10/2023	2030 On 01-August-24			Bond Future	11.12	87.7614	87.5549	87.7614	0.00
18/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1434	2	1	2	0.00
18/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1448	2	1	2	0.00
18/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1421	1	1	1	0.00
18/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4267	4	4	4	0.00
18/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4216	4	4	4	0.00
18/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4242	4	4	4	0.00
18/10/2023	2030 On 07-November-24			Bond Future	11.25	89.8695	89.6589	89.8695	221.00
18/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1991	2	2	2	0.00
18/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2006	2	2	2	0.00
18/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1975	2	2	2	0.00
18/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3820	4	4	4	0.00
18/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3778	4	4	4	0.00
18/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3799	4	4	4	0.00
18/10/2023	2032 On 02-November-23			Bond Future	11.75	82.7275	82.4912	82.7275	110,279.00
18/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	15	0	0	0	0.00
18/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	13	0	0	0	0.00
18/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	17	0	0	0	0.00
18/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
18/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1103	1	1	1	0.00
18/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
18/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	341	0	0	0	0.00
18/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00

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18/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	748	1	1	1	0.00
18/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	28	0	0	0	0.00
18/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
18/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	191	0	0	0	0.00
18/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
18/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	2	0	0	0	500.00
18/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2427	3	2	3	0.00
18/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	108	0	0	0	500.00
18/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5542	5	6	5	0.00
18/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3087	3	3	3	0.00
18/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1329	1	1	1	500.00
18/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2203	2	2	2	500.00
18/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4944	5	5	5	0.00
18/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	590	1	1	1	500.00
18/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3521	3	4	3	500.00
18/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5592	5	6	5	0.00
18/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1014	1	1	1	15,500.00
18/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6754	7	7	7	0.00
18/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	397	0	0	0	0.00
18/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4253	4	4	4	0.00
18/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2383	2	2	2	0.00
18/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2475	2	2	2	0.00
18/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2429	2	2	2	0.00
18/10/2023	2032 On 01-February-24			Bond Future	11.87	84.5512	84.3094	84.5512	83,254.00
18/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	107	0	0	0	1,200.00
18/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	410	0	0	0	1,200.00
18/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4191	4	4	4	0.00
18/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1985	2	2	2	0.00
18/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1962	2	2	2	0.00
18/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2008	2	2	2	0.00
18/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	309	0	0	0	500.00
18/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	695	1	1	1	500.00
18/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4550	5	5	5	0.00
18/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	423	0	0	0	200.00
18/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1781	2	2	2	0.00

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18/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3809	4	4	4	0.00
18/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1042	1	1	1	200.00
18/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2317	2	2	2	200.00
18/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5506	5	6	5	0.00
18/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	805	1	1	1	500.00
18/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4290	4	4	4	0.00
18/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6321	6	6	6	0.00
18/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2094	2	2	2	0.00
18/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2137	2	2	2	0.00
18/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2115	2	2	2	0.00
18/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	911	1	1	1	1,200.00
18/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5590	5	6	5	0.00
18/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9035	9	9	9	0.00
18/10/2023	2032 On 02-May-24			Bond Future	11.99	82.2827	82.0355	82.2827	0.00
18/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	648	1	1	1	0.00
18/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	641	1	1	1	0.00
18/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	656	1	1	1	0.00
18/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6636	7	7	7	0.00
18/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	678	1	1	1	500.00
18/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1146	1	1	1	500.00
18/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6091	6	6	6	0.00
18/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	906	1	1	1	1,000.00
18/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5218	5	5	5	0.00
18/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	522	1	1	1	1,000.00
18/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1491	2	1	2	1,550.00
18/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	724	1	1	1	1,550.00
18/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6899	7	7	7	0.00
18/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6078	6	6	6	0.00
18/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1377	1	1	1	1,000.00
18/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8108	8	8	8	0.00
18/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1112	1	1	1	500.00
18/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5235	5	5	5	0.00
18/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	976	1	1	1	1,550.00
18/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4379	4	4	4	0.00
18/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7143	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
18/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7266	7	7	7	0.00
18/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7348	7	7	7	0.00
18/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7307	7	7	7	0.00
18/10/2023	2032 On 01-August-24			Bond Future	12.12	84.1546	83.9021	84.1546	0.00
18/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1391	1	1	1	0.00
18/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1379	1	1	1	0.00
18/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1402	1	1	1	0.00
18/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5693	6	6	6	0.00
18/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5761	6	6	6	0.00
18/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5727	6	6	6	0.00
18/10/2023	2032 On 07-November-24			Bond Future	12.28	82.0084	81.7505	82.0084	243.00
18/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6167	6	6	6	0.00
18/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2103	2	2	2	1,615.00
18/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1846	2	2	2	0.00
18/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1833	2	2	2	0.00
18/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1860	2	2	2	0.00
18/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5226	5	5	5	0.00
18/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5286	5	5	5	0.00
18/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5256	5	5	5	0.00
18/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1842	2	2	2	1,615.00
18/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4816	5	5	5	0.00
18/10/2023	2033 On 02-November-23			Bond Future	116.70	116.8788	116.7045	116.8788	1,011.00
18/10/2023	2033 On 01-February-24			Bond Future	119.31	119.4842	119.3056	119.4842	7,064.00
18/10/2023	2033 On 02-May-24			Bond Future	120.54	120.7285	120.5426	120.7285	0.00
18/10/2023	2033 On 01-August-24			Bond Future	123.31	123.5029	123.3131	123.5029	0.00
18/10/2023	2033 On 07-November-24			Bond Future	124.81	125.0053	124.8084	125.0053	0.00
18/10/2023	2037 On 02-November-23			Bond Future	12.78	75.6344	75.2776	75.6344	28,893.00
18/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5276	6	5	6	0.00
18/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	325	0	0	0	731.00
18/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	17	0	0	0	731.00
18/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3961	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	9	0	0	0	731.00
18/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1633	1	2	1	0.00
18/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6550	6	7	6	0.00
18/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6436	6	6	6	0.00
18/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6493	6	6	6	0.00
18/10/2023	2037 On 01-February-24			Bond Future	12.92	73.0456	72.6806	73.0456	128,975.00
18/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1010	1	1	1	0.00
18/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1027	1	1	1	0.00
18/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	994	1	1	1	0.00
18/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5537	6	6	6	0.00
18/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2326	3	2	3	0.00
18/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	681	1	1	1	2,500.00
18/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2254	2	2	2	2,500.00
18/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4910	5	5	5	0.00
18/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	796	1	1	1	2,500.00
18/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4062	4	4	4	0.00
18/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3990	4	4	4	0.00
18/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4026	4	4	4	0.00
18/10/2023	2037 On 02-May-24			Bond Future	13.06	74.6817	74.3087	74.6817	0.00
18/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	506	1	1	1	0.00
18/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	513	1	1	1	0.00
18/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	500	1	0	1	0.00
18/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9017	9	9	9	0.00
18/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8918	9	9	9	0.00
18/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8967	9	9	9	0.00
18/10/2023	2037 On 01-August-24			Bond Future	13.20	72.1244	71.7432	72.1244	0.00
18/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3581	4	4	4	0.00
18/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5377	6	5	6	0.00
18/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1472	2	1	2	0.00
18/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1485	2	1	2	1,383.00
18/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1459	2	1	2	0.00
18/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7015	7	7	7	0.00
18/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6936	7	7	7	0.00
18/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6975	7	7	7	0.00
18/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2532	2	3	2	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3728	4	4	4	1,383.00
18/10/2023	2037 On 07-November-24			Bond Future	13.36	73.8558	73.4660	73.8558	469.00
18/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2288	2	2	2	0.00
18/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2306	2	2	2	0.00
18/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2270	2	2	2	0.00
18/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6098	6	6	6	0.00
18/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6034	6	6	6	0.00
18/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6066	6	6	6	0.00
18/10/2023	2038 On 02-November-23			Bond Future	127.15	125.6315	127.1498	125.6315	1,946.00
18/10/2023	2038 On 01-February-24			Bond Future	127.96	126.4153	127.9618	126.4153	2,741.00
18/10/2023	2038 On 02-May-24			Bond Future	130.86	129.2770	130.8589	129.2770	0.00
18/10/2023	2038 On 01-August-24			Bond Future	131.80	130.1816	131.7955	130.1816	0.00
18/10/2023	2038 On 07-November-24			Bond Future	135.00	133.3433	134.9977	133.3433	0.00
18/10/2023	2040 On 02-November-23			Bond Future	13.02	75.9314	75.4790	75.9314	20,105.00
18/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4399	5	4	5	0.00
18/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1102	1	1	1	0.00
18/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	4	0	0	0	225.00
18/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	744	1	1	1	0.00
18/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
18/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
18/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	155	0	0	0	128.00
18/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3216	4	3	4	0.00
18/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	100	0	0	0	128.00
18/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2424	2	2	2	0.00
18/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6872	6	7	6	0.00
18/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5100	5	5	5	0.00
18/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8712	8	9	8	0.00
18/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1023	1	1	1	875.00
18/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8092	8	8	8	0.00
18/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8215	8	8	8	0.00
18/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8153	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	702	1	1	1	1,100.00
18/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	32	0	0	0	1,100.00
18/10/2023	2040 On 01-February-24			Bond Future	13.16	73.0988	72.6362	73.0988	137,427.00
18/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	720	1	1	1	0.00
18/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	707	1	1	1	0.00
18/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	733	1	1	1	0.00
18/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5111	5	5	5	0.00
18/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5197	5	5	5	0.00
18/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5154	5	5	5	0.00
18/10/2023	2040 On 02-May-24			Bond Future	13.31	74.7361	74.2632	74.7361	0.00
18/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	472	1	0	1	0.00
18/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	466	1	0	1	0.00
18/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	479	1	0	1	0.00
18/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9849	9	10	9	0.00
18/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9958	10	10	10	0.00
18/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9903	9	10	9	0.00
18/10/2023	2040 On 01-August-24			Bond Future	13.45	71.9297	71.4462	71.9297	0.00
18/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1544	2	2	2	0.00
18/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1531	2	2	2	0.00
18/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1558	2	2	2	0.00
18/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7426	7	7	7	0.00
18/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7511	7	8	7	0.00
18/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7469	7	7	7	0.00
18/10/2023	2040 On 07-November-24			Bond Future	13.62	73.6561	73.1616	73.6561	954.00
18/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2551	3	3	3	0.00
18/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2531	3	3	3	0.00
18/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2570	3	3	3	0.00
18/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6406	6	6	6	0.00
18/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6473	6	6	6	0.00
18/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6440	6	6	6	0.00
18/10/2023	2044 On 02-November-23			Bond Future	13.11	72.0985	71.6226	72.0985	35,281.00
18/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
18/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	597	1	1	1	0.00
18/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	1	0	0	0	5,860.00
18/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	204	0	0	0	0.00
18/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2103	2	2	2	5,860.00
18/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1159	1	1	1	6,375.00
18/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6180	6	6	6	0.00
18/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8959	8	9	8	0.00
18/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8832	8	9	8	0.00
18/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8895	8	9	8	0.00
18/10/2023	2044 On 01-February-24			Bond Future	13.24	69.3066	68.8199	69.3066	91,832.00
18/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2425	3	2	3	0.00
18/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	554	1	1	1	0.00
18/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	566	1	1	1	0.00
18/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	543	1	1	1	0.00
18/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5832	5	6	5	0.00
18/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5738	5	6	5	0.00
18/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5785	5	6	5	0.00
18/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2398	2	2	2	5,000.00
18/10/2023	2044 On 02-May-24			Bond Future	13.38	70.8590	70.3615	70.8590	0.00
18/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	447	1	0	1	0.00
18/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	454	1	0	1	0.00
18/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	441	1	0	1	0.00
18/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10152	10	10	10	0.00
18/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10040	10	10	10	0.00
18/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10096	10	10	10	0.00
18/10/2023	2044 On 01-August-24			Bond Future	13.53	68.0896	67.5808	68.0896	0.00
18/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1390	2	1	2	0.00
18/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1403	2	1	2	0.00
18/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1377	2	1	2	0.00
18/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8008	8	8	8	0.00
18/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7919	8	8	8	0.00
18/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7964	8	8	8	0.00
18/10/2023	2044 On 07-November-24			Bond Future	13.69	69.7236	69.2033	69.7236	0.00
18/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2568	3	3	3	0.00
18/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2529	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
18/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2548	3	3	3	0.00
18/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6472	6	6	6	0.00
18/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6506	6	7	6	0.00
18/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6438	6	6	6	0.00
18/10/2023	2046 On 02-November-23			Bond Future	107.12	107.0570	107.1202	107.0570	10,546.00
18/10/2023	2046 On 01-February-24			Bond Future	109.51	109.4436	109.5078	109.4436	10,593.00
18/10/2023	2046 On 02-May-24			Bond Future	109.84	109.7758	109.8371	109.7758	0.00
18/10/2023	2046 On 01-August-24			Bond Future	112.36	112.2984	112.3614	112.2984	0.00
18/10/2023	2046 On 07-November-24			Bond Future	112.89	112.8256	112.8858	112.8256	0.00
18/10/2023	2050 On 02-November-23			Bond Future	109.04	108.2461	109.0380	108.2461	8,852.00
18/10/2023	2050 On 01-February-24			Bond Future	109.21	108.4118	109.2147	108.4118	10,613.00
18/10/2023	2050 On 02-May-24			Bond Future	111.69	110.8660	111.6871	110.8660	0.00
18/10/2023	2050 On 01-August-24			Bond Future	111.95	111.1109	111.9463	111.1109	0.00
18/10/2023	2050 On 07-November-24			Bond Future	114.67	113.8094	114.6660	113.8094	0.00
18/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	AL37 On 02-November-23			Index Future	895.04	896.7700	895.0420	896.7700	0.00
18/10/2023	AL37 On 01-February-24			Index Future	914.77	916.5370	914.7700	916.5370	0.00
18/10/2023	AL37 On 02-May-24			Index Future	935.26	937.0700	935.2640	937.0700	0.00
18/10/2023	AL37 On 01-August-24			Index Future	956.55	958.3960	956.5490	958.3960	0.00
18/10/2023	AL37 On 07-November-24			Index Future	979.59	981.4750	979.5870	981.4750	0.00
18/10/2023	AL7T On 02-November-23			Index Future	1000.72	1004.4600	1000.7240	1004.4600	0.00
18/10/2023	AL7T On 01-February-24			Index Future	1022.78	1026.6010	1022.7810	1026.6010	0.00
18/10/2023	AL7T On 02-May-24			Index Future	1045.70	1049.6000	1045.6950	1049.6000	0.00
18/10/2023	AL7T On 01-August-24			Index Future	1069.49	1073.4870	1069.4940	1073.4870	0.00
18/10/2023	AL7T On 07-November-24			Index Future	1095.25	1099.3370	1095.2510	1099.3370	0.00
18/10/2023	ALBI On 02-November-23			Index Future	875.75	879.4010	875.7460	879.4010	87.00
18/10/2023	ALBI On 01-February-24			Index Future	895.05	898.7850	895.0490	898.7850	20.00
18/10/2023	ALBI On 02-May-24			Index Future	915.10	918.9200	915.1010	918.9200	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
18/10/2023	ALBI On 01-August-24			Index Future	935.93	939.8330	935.9280	939.8330	0.00
18/10/2023	ALBI On 07-November-24			Index Future	958.47	962.4650	958.4680	962.4650	0.00
18/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	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
18/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	ES33 On 02-November-23			Bond Future	13.23	70.2932	69.9982	70.2932	0.00
18/10/2023	ES33 On 01-February-24			Bond Future	13.41	71.8602	71.5583	71.8602	0.00
18/10/2023	ES33 On 02-May-24			Bond Future	13.58	69.6874	69.3788	69.6874	0.00
18/10/2023	ES33 On 01-August-24			Bond Future	13.76	71.2885	70.9730	71.2885	0.00
18/10/2023	ES33 On 07-November-24			Bond Future	13.97	69.2135	68.8910	69.2135	0.00
18/10/2023	ES42 On 02-November-23			Bond Future	13.75	65.8079	65.3825	65.8079	0.00
18/10/2023	ES42 On 01-February-24			Bond Future	13.91	67.2749	66.8398	67.2749	0.00
18/10/2023	ES42 On 02-May-24			Bond Future	14.08	64.5352	64.0903	64.5352	0.00
18/10/2023	ES42 On 01-August-24			Bond Future	14.24	66.0177	65.5627	66.0177	0.00
18/10/2023	ES42 On 07-November-24			Bond Future	14.44	63.3501	62.8847	63.3501	0.00
18/10/2023	GOVI On 02-November-23			GOVI	863.11	866.6950	863.1100	866.6950	322.00
18/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	226900	19	23	19	0.00
18/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	227000	19	23	19	0.00
18/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	227100	19	23	19	0.00
18/10/2023	GOVI On 01-February-24			GOVI	882.13	885.7990	882.1340	885.7990	493.00
18/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	21340	6	2	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
18/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	21540	6	2	6	0.00
18/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	21440	6	2	6	0.00
18/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 02-May-24			GOVI	901.90	905.6440	901.8970	905.6440	0.00
18/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	490830	45	49	45	0.00
18/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	490730	45	49	45	0.00
18/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	490930	45	49	45	0.00
18/10/2023	GOVI On 01-August-24			GOVI	922.42	926.2540	922.4230	926.2540	0.00
18/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	209570	17	21	17	0.00
18/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	209470	17	21	17	0.00
18/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	209670	17	21	17	0.00
18/10/2023	GOVI On 07-November-24			GOVI	944.64	948.5590	944.6380	948.5590	0.00
18/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
18/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	41620	0	4	0	0.00
18/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	41520	0	4	0	0.00
18/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	41420	0	4	0	0.00
18/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2023	IGOV On 02-November-23			Index Future	326.74	326.8140	326.7360	326.8140	467.00
18/10/2023	IGOV On 01-February-24			Index Future	334.02	334.0980	334.0190	334.0980	8.00
18/10/2023	IGOV On 02-May-24			Index Future	341.58	341.6620	341.5810	341.6620	0.00
18/10/2023	IGOV On 01-August-24			Index Future	349.43	349.5150	349.4320	349.5150	0.00
18/10/2023	IGOV On 07-November-24			Index Future	357.93	358.0130	357.9290	358.0130	0.00
18/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
18/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	91.6600	91.6580	91.6600	0.00
18/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
18/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.49	91.4900	91.5100	91.4900	0.00
18/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.50	91.4800	91.5000	91.4800	0.00
18/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.54	91.4400	91.4600	91.4400	0.00
18/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.53	91.4400	91.4700	91.4400	0.00
18/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.00	8.0000	92.0000	8.0000	0.00
18/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.47	91.5100	91.5300	91.5100	0.00
18/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.41	91.5900	91.5900	91.5900	0.00
18/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	0.00
18/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.17	91.8500	91.8300	91.8500	0.00
18/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.16	91.8300	91.8400	91.8300	0.00
18/10/2023	R035 On 02-November-23			Bond Future	12.46	80.5868	80.2024	80.5868	112,428.00
18/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	15	0	0	0	6,500.00
18/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	1	0	0	0	0.00
18/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	1	0	0	0	0.00
18/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	1	0	0	0	0.00
18/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
18/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2158	2	2	2	0.00
18/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	374	1	0	1	731.00
18/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	21	0	0	0	731.00
18/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5431	6	5	6	0.00
18/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	7	0	0	0	731.00
18/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1487	1	1	1	0.00
18/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3766	3	4	3	0.00
18/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7183	7	7	7	0.00
18/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	217	0	0	0	400.00
18/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10104	10	10	10	0.00
18/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5441	5	5	5	0.00
18/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5552	5	6	5	0.00
18/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5496	5	5	5	0.00
18/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3977	4	4	4	0.00
18/10/2023	R035 On 01-February-24			Bond Future	12.60	82.3634	81.9702	82.3634	57,478.00
18/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	187	0	0	0	400.00
18/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4999	5	5	5	0.00
18/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	57	0	0	0	400.00
18/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1333	1	1	1	0.00
18/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1314	1	1	1	0.00
18/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1295	1	1	1	0.00
18/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3412	3	3	3	0.00
18/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3380	3	3	3	0.00
18/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3348	3	3	3	0.00
18/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8013	8	8	8	0.00
18/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10773	10	11	10	0.00
18/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	912	1	1	1	400.00
18/10/2023	R035 On 02-May-24			Bond Future	12.73	79.6954	79.2935	79.6954	0.00
18/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	557	1	1	1	0.00
18/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	550	1	1	1	0.00
18/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	565	1	1	1	0.00
18/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8473	8	8	8	0.00
18/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8569	8	9	8	0.00
18/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8521	8	9	8	0.00
18/10/2023	R035 On 01-August-24			Bond Future	12.87	81.5086	81.0977	81.5086	0.00
18/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1456	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1443	2	1	2	0.00
18/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1469	2	1	2	0.00
18/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6734	6	7	6	0.00
18/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6812	7	7	7	0.00
18/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6773	6	7	6	0.00
18/10/2023	R035 On 07-November-24			Bond Future	13.04	78.9491	78.5291	78.9491	0.00
18/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2028	2	2	2	0.00
18/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2011	2	2	2	0.00
18/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2045	2	2	2	0.00
18/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6120	6	6	6	0.00
18/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6185	6	6	6	0.00
18/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6153	6	6	6	0.00
18/10/2023	R053 On 02-November-23			Bond Future	13.02	91.4032	90.7465	91.4032	5,189.00
18/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	615	1	1	1	0.00
18/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	591	1	1	1	0.00
18/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	569	1	1	1	0.00
18/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1990	2	2	2	0.00
18/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1943	2	2	2	0.00
18/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1897	2	2	2	0.00
18/10/2023	R053 On 01-February-24			Bond Future	13.15	93.4182	92.7466	93.4182	0.00
18/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2553	3	3	3	0.00
18/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2490	3	2	3	0.00
18/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2522	3	3	3	0.00
18/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	4003	4	4	4	0.00
18/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	4040	4	4	4	0.00
18/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3966	4	4	4	0.00
18/10/2023	R053 On 02-May-24			Bond Future	13.28	89.6454	88.9589	89.6454	0.00
18/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3476	4	3	4	0.00
18/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3444	4	3	4	0.00
18/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3508	4	4	4	0.00
18/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5126	5	5	5	0.00
18/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5197	5	5	5	0.00
18/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5161	5	5	5	0.00
18/10/2023	R053 On 01-August-24			Bond Future	13.42	91.6847	90.9828	91.6847	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
18/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4201	5	4	5	0.00
18/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4233	5	4	5	0.00
18/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4170	5	4	5	0.00
18/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	6051	6	6	6	0.00
18/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5981	6	6	6	0.00
18/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	6016	6	6	6	0.00
18/10/2023	R053 On 07-November-24			Bond Future	13.58	88.0129	87.2950	88.0129	0.00
18/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3440	4	3	4	0.00
18/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3466	4	3	4	0.00
18/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3415	4	3	4	0.00
18/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8622	8	9	8	0.00
18/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8534	8	9	8	0.00
18/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8578	8	9	8	0.00
18/10/2023	R186 On 02-November-23			Bond Future	9.44	106.9474	106.7740	106.9474	55,238.00
18/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	263	0	0	0	0.00
18/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	276	0	0	0	0.00
18/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	250	0	0	0	0.00
18/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	53	0	0	0	1,715.00
18/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2606	3	3	3	0.00
18/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	3	0	0	0	1,715.00
18/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	839	1	1	1	0.00
18/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	412	0	0	0	0.00
18/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	384	0	0	0	0.00
18/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	398	0	0	0	0.00
18/10/2023	R186 On 01-February-24			Bond Future	9.49	103.9953	103.8177	103.9953	73,607.00
18/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	910	1	1	1	0.00
18/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	924	1	1	1	0.00
18/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	896	1	1	1	0.00
18/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	867	1	1	1	0.00
18/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	844	1	1	1	0.00
18/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	855	1	1	1	0.00
18/10/2023	R186 On 02-May-24			Bond Future	9.53	106.3248	106.1434	106.3248	0.00
18/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	114	0	0	0	0.00
18/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	116	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
18/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	112	0	0	0	0.00
18/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1400	2	1	2	2,030.00
18/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2504	3	3	3	0.00
18/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	519	0	1	0	2,030.00
18/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	938	1	1	1	0.00
18/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3744	4	4	4	0.00
18/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3699	4	4	4	0.00
18/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3722	4	4	4	0.00
18/10/2023	R186 On 01-August-24			Bond Future	9.56	103.4334	103.2481	103.4334	0.00
18/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	451	1	0	1	0.00
18/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	456	1	0	1	0.00
18/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	445	0	0	0	0.00
18/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2326	2	2	2	0.00
18/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2294	2	2	2	0.00
18/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2310	2	2	2	0.00
18/10/2023	R186 On 07-November-24			Bond Future	9.63	105.9186	105.7299	105.9186	3,495.00
18/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	851	1	1	1	0.00
18/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	842	1	1	1	0.00
18/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	860	1	1	1	0.00
18/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1775	2	2	2	0.00
18/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1796	2	2	2	0.00
18/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1786	2	2	2	0.00
18/10/2023	R197 On 02-November-23			Bond Future	342.86	342.7495	342.8648	342.7495	0.00
18/10/2023	R202 On 02-November-23			Bond Future	252.82	252.6798	252.8232	252.6798	4,558.00
18/10/2023	R202 On 01-February-24			Bond Future	253.48	253.3410	253.4838	253.3410	5,070.00
18/10/2023	R202 On 02-May-24			Bond Future	259.22	259.0759	259.2226	259.0759	0.00
18/10/2023	R202 On 01-August-24			Bond Future	260.08	259.9379	260.0781	259.9379	0.00
18/10/2023	R202 On 07-November-24			Bond Future	266.40	266.2519	266.3977	266.2519	0.00
18/10/2023	R209 On 02-November-23			Bond Future	12.53	61.9605	61.6450	61.9605	17,722.00
18/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5491	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
18/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5591	5	6	5	0.00
18/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5541	5	6	5	0.00
18/10/2023	R209 On 01-February-24			Bond Future	12.65	63.3264	63.0037	63.3264	10,589.00
18/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	978	1	1	1	0.00
18/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	963	1	1	1	0.00
18/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	994	1	1	1	0.00
18/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3247	3	3	3	0.00
18/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3308	3	3	3	0.00
18/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3278	3	3	3	0.00
18/10/2023	R209 On 02-May-24			Bond Future	12.77	61.5915	61.2617	61.5915	0.00
18/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	445	0	0	0	0.00
18/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	439	0	0	0	0.00
18/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	451	1	0	1	0.00
18/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7746	7	8	7	0.00
18/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7834	8	8	8	0.00
18/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7790	8	8	8	0.00
18/10/2023	R209 On 01-August-24			Bond Future	12.89	62.9927	62.6556	62.9927	0.00
18/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1250	1	1	1	0.00
18/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1238	1	1	1	0.00
18/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1261	1	1	1	0.00
18/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6107	6	6	6	0.00
18/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6178	6	6	6	0.00
18/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6142	6	6	6	0.00
18/10/2023	R209 On 07-November-24			Bond Future	13.04	61.3485	61.0038	61.3485	101.00
18/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1904	2	2	2	0.00
18/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1920	2	2	2	0.00
18/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1888	2	2	2	0.00
18/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5461	5	5	5	0.00
18/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5403	5	5	5	0.00
18/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5432	5	5	5	0.00
18/10/2023	R210 On 02-November-23			Bond Future	225.82	225.8832	225.8165	225.8832	136.00
18/10/2023	R210 On 01-February-24			Bond Future	230.85	230.9186	230.8497	230.9186	501.00
18/10/2023	R210 On 02-May-24			Bond Future	232.82	232.8941	232.8169	232.8941	0.00
18/10/2023	R210 On 01-August-24			Bond Future	238.17	238.2460	238.1676	238.2460	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
18/10/2023	R210 On 07-November-24			Bond Future	240.61	240.6982	240.6123	240.6982	0.00
18/10/2023	R213 On 02-November-23			Bond Future	11.40	80.0893	79.8738	80.0893	15,385.00
18/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	169	0	0	0	0.00
18/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	180	0	0	0	0.00
18/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	158	0	0	0	0.00
18/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5229	5	5	5	0.00
18/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	740	1	1	1	731.00
18/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	42	0	0	0	731.00
18/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1975	2	2	2	0.00
18/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	5	0	0	0	731.00
18/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	553	0	1	0	0.00
18/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1363	1	1	1	0.00
18/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1299	1	1	1	0.00
18/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1330	1	1	1	0.00
18/10/2023	R213 On 01-February-24			Bond Future	11.52	81.8549	81.6343	81.8549	25,612.00
18/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2263	2	2	2	0.00
18/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2287	2	2	2	0.00
18/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2240	2	2	2	0.00
18/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1497	1	1	1	0.00
18/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1464	1	1	1	0.00
18/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1480	1	1	1	0.00
18/10/2023	R213 On 02-May-24			Bond Future	11.63	80.1290	79.9036	80.1290	0.00
18/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	635	1	1	1	0.00
18/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	642	1	1	1	0.00
18/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	629	1	1	1	0.00
18/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6219	6	6	6	0.00
18/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6146	6	6	6	0.00
18/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6183	6	6	6	0.00
18/10/2023	R213 On 01-August-24			Bond Future	11.74	81.9521	81.7218	81.9521	0.00
18/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1399	1	1	1	0.00
18/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1411	1	1	1	0.00
18/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1388	1	1	1	0.00
18/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4886	5	5	5	0.00
18/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4827	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
18/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4856	5	5	5	0.00
18/10/2023	R213 On 07-November-24			Bond Future	11.89	80.3586	80.1235	80.3586	0.00
18/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1915	2	2	2	0.00
18/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1900	2	2	2	0.00
18/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1930	2	2	2	0.00
18/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4456	4	4	4	0.00
18/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4504	4	5	4	0.00
18/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4480	4	4	4	0.00
18/10/2023	R214 On 02-November-23			Bond Future	12.90	57.7012	57.2979	57.7012	19,146.00
18/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6855	6	7	6	0.00
18/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6961	7	7	7	0.00
18/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6908	7	7	7	0.00
18/10/2023	R214 On 01-February-24			Bond Future	13.03	58.9732	58.5609	58.9732	6,579.00
18/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	545	1	1	1	0.00
18/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	534	1	1	1	0.00
18/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	555	1	1	1	0.00
18/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4505	4	5	4	0.00
18/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4580	4	5	4	0.00
18/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4543	4	5	4	0.00
18/10/2023	R214 On 02-May-24			Bond Future	13.15	56.9890	56.5675	56.9890	0.00
18/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	394	0	0	0	0.00
18/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	388	0	0	0	0.00
18/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	400	0	0	0	0.00
18/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8284	8	8	8	0.00
18/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8377	8	8	8	0.00
18/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8330	8	8	8	0.00
18/10/2023	R214 On 01-August-24			Bond Future	13.27	58.2855	57.8546	58.2855	0.00
18/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1300	1	1	1	0.00
18/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1288	1	1	1	0.00
18/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1311	1	1	1	0.00
18/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6199	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
18/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6271	6	6	6	0.00
18/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6235	6	6	6	0.00
18/10/2023	R214 On 07-November-24			Bond Future	13.42	56.3770	55.9362	56.3770	0.00
18/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2071	2	2	2	0.00
18/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2087	2	2	2	0.00
18/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2055	2	2	2	0.00
18/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5601	5	6	5	0.00
18/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5542	5	6	5	0.00
18/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5571	5	6	5	0.00
18/10/2023	R248 On 02-November-23			Bond Future	13.01	70.8941	70.3827	70.8941	48,972.00
18/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
18/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	95	0	0	0	207.00
18/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3096	4	3	4	0.00
18/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
18/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2899	2	3	2	0.00
18/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6976	6	7	6	0.00
18/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	117	0	0	0	207.00
18/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9094	9	9	9	0.00
18/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8962	8	9	8	0.00
18/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	9028	9	9	9	0.00
18/10/2023	R248 On 01-February-24			Bond Future	13.15	72.4570	71.9340	72.4570	185,636.00
18/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2302	3	2	3	0.00
18/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4841	5	5	5	0.00
18/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	527	1	1	1	0.00
18/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	537	1	1	1	0.00
18/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	518	1	1	1	0.00
18/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	134	0	0	0	1,000.00
18/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3082	3	3	3	0.00
18/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	693	1	1	1	100.00
18/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1956	2	2	2	1,000.00
18/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5360	5	5	5	0.00
18/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9740	9	10	9	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
18/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6127	6	6	6	0.00
18/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6027	6	6	6	0.00
18/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6077	6	6	6	0.00
18/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1145	1	1	1	1,100.00
18/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2558	2	3	2	1,100.00
18/10/2023	R248 On 02-May-24			Bond Future	13.28	69.6306	69.0961	69.6306	0.00
18/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	402	0	0	0	0.00
18/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	408	0	0	0	0.00
18/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	396	0	0	0	0.00
18/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10921	10	11	10	0.00
18/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10802	10	11	10	0.00
18/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10861	10	11	10	0.00
18/10/2023	R248 On 01-August-24			Bond Future	13.41	71.2148	70.6682	71.2148	13,000.00
18/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1608	2	2	2	0.00
18/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1622	2	2	2	0.00
18/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1593	2	2	2	0.00
18/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7564	7	8	7	0.00
18/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7476	7	7	7	0.00
18/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7520	7	8	7	0.00
18/10/2023	R248 On 07-November-24			Bond Future	13.56	68.4712	67.9121	68.4712	0.00
18/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2635	3	3	3	0.00
18/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2655	3	3	3	0.00
18/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2616	3	3	3	0.00
18/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6661	6	7	6	0.00
18/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6592	6	7	6	0.00
18/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6626	6	7	6	0.00
18/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00