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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/10/2023 TO: 19/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	2025 On 02-November-23			Bond Future	172.74	172.8852	172.7352	172.8852	1,456.00
19/10/2023	2025 On 01-February-24			Bond Future	174.79	174.9413	174.7879	174.9413	9,802.00
19/10/2023	2025 On 02-May-24			Bond Future	178.75	178.9019	178.7452	178.9019	0.00
19/10/2023	2025 On 01-August-24			Bond Future	181.01	181.1729	181.0136	181.1729	0.00
19/10/2023	2025 On 07-November-24			Bond Future	185.41	185.5761	185.4135	185.5761	0.00
19/10/2023	2029 On 02-November-23			Bond Future	124.81	124.5995	124.8103	124.5995	1,002.00
19/10/2023	2029 On 01-February-24			Bond Future	127.59	127.3766	127.5920	127.3766	2,664.00
19/10/2023	2029 On 02-May-24			Bond Future	129.11	128.8922	129.1127	128.8922	0.00
19/10/2023	2029 On 01-August-24			Bond Future	132.08	131.8545	132.0803	131.8545	0.00
19/10/2023	2029 On 07-November-24			Bond Future	133.89	133.6557	133.8883	133.6557	0.00
19/10/2023	2030 On 02-November-23			Bond Future	10.88	89.5934	89.3509	89.5934	17,783.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	440	1	0	1	0.00
19/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	421	1	0	1	0.00
19/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	460	1	0	1	0.00
19/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
19/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
19/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2814	3	3	3	0.00
19/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
19/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	21	0	0	0	500.00
19/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2297	3	2	3	0.00
19/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1237	1	1	1	500.00
19/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5460	6	5	6	0.00
19/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	158	0	0	0	500.00
19/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	250	0	0	0	0.00
19/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	2	0	0	0	500.00
19/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	75	0	0	0	500.00
19/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2032	2	2	2	0.00
19/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4139	4	4	4	0.00
19/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1210	1	1	1	0.00
19/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	41	0	0	0	800.00
19/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3366	3	3	3	0.00
19/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5535	5	6	5	0.00
19/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	688	1	1	1	0.00
19/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	732	1	1	1	0.00
19/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	710	1	1	1	0.00
19/10/2023	2030 On 01-February-24			Bond Future	10.98	87.5624	87.3144	87.5624	54,917.00
19/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	246	0	0	0	400.00
19/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	510	1	1	1	400.00
19/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4735	5	5	5	0.00
19/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2478	3	2	3	0.00
19/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	418	0	0	0	1,360.00
19/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2603	3	3	3	0.00
19/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2578	3	3	3	0.00
19/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2629	3	3	3	0.00
19/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	804	1	1	1	500.00
19/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3998	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
19/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	395	0	0	0	500.00
19/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	577	1	1	1	200.00
19/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1774	2	2	2	0.00
19/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3671	4	4	4	0.00
19/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3968	4	4	4	0.00
19/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	462	1	0	1	500.00
19/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	607	1	1	1	500.00
19/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4431	4	4	4	0.00
19/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	687	1	1	1	200.00
19/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1685	2	2	2	700.00
19/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3882	4	4	4	0.00
19/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3163	3	3	3	0.00
19/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	599	1	1	1	500.00
19/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4825	5	5	5	0.00
19/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1097	1	1	1	0.00
19/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1123	1	1	1	0.00
19/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1110	1	1	1	0.00
19/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1178	1	1	1	1,360.00
19/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4680	4	5	4	0.00
19/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	442	0	0	0	400.00
19/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4187	4	4	4	0.00
19/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6032	6	6	6	0.00
19/10/2023	2030 On 02-May-24			Bond Future	11.08	89.5238	89.2704	89.5238	17,901.00
19/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	656	1	1	1	0.00
19/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	650	1	1	1	0.00
19/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	663	1	1	1	0.00
19/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	555	1	1	1	1,000.00
19/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	924	1	1	1	1,000.00
19/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4351	5	4	5	0.00
19/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5588	6	6	6	0.00
19/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1806	2	2	2	1,080.00
19/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1488	2	1	2	500.00
19/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2373	3	2	3	500.00
19/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7898	8	8	8	0.00
19/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	433	0	0	0	500.00

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19/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2236	2	2	2	0.00
19/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3284	3	3	3	0.00
19/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	809	1	1	1	1,080.00
19/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2822	3	3	3	0.00
19/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1157	1	1	1	1,000.00
19/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4545	4	5	4	0.00
19/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6214	6	6	6	0.00
19/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5623	5	6	5	0.00
19/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5691	5	6	5	0.00
19/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5657	5	6	5	0.00
19/10/2023	2030 On 01-August-24			Bond Future	11.19	87.5549	87.2958	87.5549	0.00
19/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1342	1	1	1	0.00
19/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1330	1	1	1	0.00
19/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1355	1	1	1	0.00
19/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4383	4	4	4	0.00
19/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4435	4	4	4	0.00
19/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4409	4	4	4	0.00
19/10/2023	2030 On 07-November-24			Bond Future	11.33	89.6589	89.3938	89.6589	221.00
19/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1879	2	2	2	0.00
19/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1865	2	2	2	0.00
19/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1894	2	2	2	0.00
19/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3932	4	4	4	0.00
19/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3975	4	4	4	0.00
19/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3953	4	4	4	0.00
19/10/2023	2032 On 02-November-23			Bond Future	11.80	82.4912	82.2206	82.4912	68,825.00
19/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	7	0	0	0	0.00
19/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	8	0	0	0	0.00
19/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	6	0	0	0	0.00
19/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
19/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	909	1	1	1	0.00
19/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
19/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
19/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	241	0	0	0	0.00
19/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	124	0	0	0	0.00

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19/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	588	1	1	1	0.00
19/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	13	0	0	0	0.00
19/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
19/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
19/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	1	0	0	0	500.00
19/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2176	2	2	2	0.00
19/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	128	0	0	0	500.00
19/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3357	3	3	3	0.00
19/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5813	6	6	6	0.00
19/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2460	2	2	2	500.00
19/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5215	5	5	5	0.00
19/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	700	1	1	1	500.00
19/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3792	4	4	4	500.00
19/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5863	6	6	6	0.00
19/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1533	1	2	1	500.00
19/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1184	1	1	1	15,500.00
19/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7025	7	7	7	0.00
19/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	474	0	0	0	0.00
19/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4524	4	5	4	0.00
19/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2738	2	3	2	0.00
19/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2644	2	3	2	0.00
19/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2691	2	3	2	0.00
19/10/2023	2032 On 01-February-24			Bond Future	11.93	84.3094	84.0328	84.3094	84,170.00
19/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	91	0	0	0	1,200.00
19/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	362	0	0	0	1,200.00
19/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	3980	4	4	4	0.00
19/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1839	2	2	2	0.00
19/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1862	2	2	2	0.00
19/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1817	2	2	2	0.00
19/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	623	1	1	1	500.00
19/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4333	5	4	5	0.00
19/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	271	0	0	0	500.00
19/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3607	4	4	4	0.00
19/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	374	0	0	0	200.00

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19/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1645	2	2	2	0.00
19/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2457	2	2	2	200.00
19/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1116	1	1	1	200.00
19/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5734	6	6	6	0.00
19/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4494	4	4	4	0.00
19/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	864	1	1	1	500.00
19/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6559	6	7	6	0.00
19/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2269	2	2	2	0.00
19/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2224	2	2	2	0.00
19/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2246	2	2	2	0.00
19/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	977	1	1	1	1,200.00
19/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5819	6	6	6	0.00
19/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9296	9	9	9	0.00
19/10/2023	2032 On 02-May-24			Bond Future	12.06	82.0355	81.7527	82.0355	61,107.00
19/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	594	1	1	1	0.00
19/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	601	1	1	1	0.00
19/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	587	1	1	1	0.00
19/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	621	1	1	1	500.00
19/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	476	1	0	1	1,000.00
19/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	835	1	1	1	1,000.00
19/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5010	5	5	5	0.00
19/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	664	1	1	1	1,550.00
19/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1389	1	1	1	1,550.00
19/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1061	1	1	1	500.00
19/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5871	6	6	6	0.00
19/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6409	7	6	7	0.00
19/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1031	1	1	1	1,550.00
19/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4559	4	5	4	0.00
19/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1174	1	1	1	500.00
19/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7123	7	7	7	0.00
19/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1453	1	1	1	1,000.00
19/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6290	6	6	6	0.00
19/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5433	5	5	5	0.00
19/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7369	7	7	7	0.00
19/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8345	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
19/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7577	7	8	7	0.00
19/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7493	7	7	7	0.00
19/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7535	7	8	7	0.00
19/10/2023	2032 On 01-August-24			Bond Future	12.19	83.9021	83.6129	83.9021	0.00
19/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1300	1	1	1	0.00
19/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1312	1	1	1	0.00
19/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1289	1	1	1	0.00
19/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5961	6	6	6	0.00
19/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5892	6	6	6	0.00
19/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5926	6	6	6	0.00
19/10/2023	2032 On 07-November-24			Bond Future	12.35	81.7505	81.4546	81.7505	243.00
19/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5956	6	6	6	0.00
19/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1986	2	2	2	1,615.00
19/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1739	2	2	2	0.00
19/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1752	2	2	2	0.00
19/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1726	2	2	2	0.00
19/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5475	5	5	5	0.00
19/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5414	5	5	5	0.00
19/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5444	5	5	5	0.00
19/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1927	2	2	2	1,615.00
19/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4995	5	5	5	0.00
19/10/2023	2033 On 02-November-23			Bond Future	116.73	116.7045	116.7267	116.7045	1,011.00
19/10/2023	2033 On 01-February-24			Bond Future	119.33	119.3056	119.3283	119.3056	7,064.00
19/10/2023	2033 On 02-May-24			Bond Future	120.57	120.5426	120.5660	120.5426	0.00
19/10/2023	2033 On 01-August-24			Bond Future	123.34	123.3131	123.3371	123.3131	0.00
19/10/2023	2033 On 07-November-24			Bond Future	124.83	124.8084	124.8343	124.8084	0.00
19/10/2023	2037 On 02-November-23			Bond Future	12.78	75.2776	75.2852	75.2776	28,893.00
19/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5281	5	5	5	0.00
19/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	305	0	0	0	731.00
19/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	14	0	0	0	731.00
19/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3950	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
19/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	7	0	0	0	731.00
19/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1605	2	2	2	0.00
19/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6429	6	6	6	0.00
19/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6542	7	7	7	0.00
19/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6485	6	6	6	0.00
19/10/2023	2037 On 01-February-24			Bond Future	12.91	72.6806	72.6884	72.6806	129,005.00
19/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1004	1	1	1	0.00
19/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	988	1	1	1	0.00
19/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1020	1	1	1	0.00
19/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5534	6	6	6	0.00
19/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2319	2	2	2	0.00
19/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	675	1	1	1	2,500.00
19/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2240	2	2	2	2,500.00
19/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4897	5	5	5	0.00
19/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	785	1	1	1	2,500.00
19/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3976	4	4	4	0.00
19/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4048	4	4	4	0.00
19/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4011	4	4	4	0.00
19/10/2023	2037 On 02-May-24			Bond Future	13.05	74.3087	74.3166	74.3087	0.00
19/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	503	1	1	1	0.00
19/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	497	0	0	0	0.00
19/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	510	1	1	1	0.00
19/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8907	9	9	9	0.00
19/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9006	9	9	9	0.00
19/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8956	9	9	9	0.00
19/10/2023	2037 On 01-August-24			Bond Future	13.20	71.7432	71.7513	71.7432	0.00
19/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3579	4	4	4	0.00
19/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5376	5	5	5	0.00
19/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1469	1	1	1	0.00
19/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1456	1	1	1	0.00
19/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1482	1	1	1	1,383.00
19/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6925	7	7	7	0.00
19/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7004	7	7	7	0.00
19/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6964	7	7	7	0.00
19/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2523	3	3	3	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
19/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3717	4	4	4	1,383.00
19/10/2023	2037 On 07-November-24			Bond Future	13.36	73.4660	73.4746	73.4660	469.00
19/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2287	2	2	2	0.00
19/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2269	2	2	2	0.00
19/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2305	2	2	2	0.00
19/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6024	6	6	6	0.00
19/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6088	6	6	6	0.00
19/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6056	6	6	6	0.00
19/10/2023	2038 On 02-November-23			Bond Future	125.51	127.1498	125.5144	127.1498	1,922.00
19/10/2023	2038 On 01-February-24			Bond Future	126.29	127.9618	126.2899	127.9618	2,741.00
19/10/2023	2038 On 02-May-24			Bond Future	129.15	130.8589	129.1491	130.8589	1,706.00
19/10/2023	2038 On 01-August-24			Bond Future	130.05	131.7955	130.0476	131.7955	0.00
19/10/2023	2038 On 07-November-24			Bond Future	133.21	134.9977	133.2077	134.9977	0.00
19/10/2023	2040 On 02-November-23			Bond Future	12.99	75.4790	75.6454	75.4790	20,105.00
19/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4555	4	5	4	0.00
19/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1171	1	1	1	0.00
19/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
19/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	4	0	0	0	225.00
19/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	793	1	1	1	0.00
19/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
19/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	164	0	0	0	128.00
19/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3357	3	3	3	0.00
19/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	74	0	0	0	128.00
19/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2266	2	2	2	0.00
19/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6706	7	7	7	0.00
19/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	905	1	1	1	875.00
19/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4933	5	5	5	0.00
19/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8546	9	9	9	0.00
19/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8049	8	8	8	0.00
19/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7925	8	8	8	0.00
19/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7987	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
19/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	605	1	1	1	1,100.00
19/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	22	0	0	0	1,100.00
19/10/2023	2040 On 01-February-24			Bond Future	13.13	72.6362	72.8061	72.6362	137,438.00
19/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	1794	2	2	2	1,000.00
19/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	4877	5	5	5	0.00
19/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	698	1	1	1	1,000.00
19/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	752	1	1	1	0.00
19/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	765	1	1	1	0.00
19/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	738	1	1	1	0.00
19/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5058	5	5	5	0.00
19/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4973	5	5	5	0.00
19/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5016	5	5	5	0.00
19/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2999	3	3	3	0.00
19/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	1078	1	1	1	1,000.00
19/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	5188	5	5	5	0.00
19/10/2023	2040 On 02-May-24			Bond Future	13.27	74.2632	74.4369	74.2632	0.00
19/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	491	0	0	0	0.00
19/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	498	0	0	0	0.00
19/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	484	0	0	0	0.00
19/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9803	10	10	10	0.00
19/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9694	10	10	10	0.00
19/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9748	10	10	10	0.00
19/10/2023	2040 On 01-August-24			Bond Future	13.42	71.4462	71.6239	71.4462	0.00
19/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1591	2	2	2	0.00
19/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1604	2	2	2	0.00
19/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1577	2	2	2	0.00
19/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7380	8	7	8	0.00
19/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7295	7	7	7	0.00
19/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7337	7	7	7	0.00
19/10/2023	2040 On 07-November-24			Bond Future	13.58	73.1616	73.3439	73.1616	954.00
19/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2616	3	3	3	0.00
19/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2635	3	3	3	0.00
19/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2596	3	3	3	0.00
19/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6356	6	6	6	0.00
19/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6290	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
19/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6323	6	6	6	0.00
19/10/2023	2044 On 02-November-23			Bond Future	13.08	71.6226	71.7612	71.6226	35,281.00
19/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
19/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	212	0	0	0	0.00
19/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	626	1	1	1	0.00
19/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	1	0	0	0	5,860.00
19/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6041	6	6	6	0.00
19/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1050	1	1	1	6,375.00
19/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1972	2	2	2	5,860.00
19/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8693	9	9	9	0.00
19/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8820	9	9	9	0.00
19/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8756	9	9	9	0.00
19/10/2023	2044 On 01-February-24			Bond Future	13.22	68.8199	68.9615	68.8199	92,051.00
19/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2488	2	2	2	0.00
19/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	575	1	1	1	0.00
19/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	563	1	1	1	0.00
19/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	586	1	1	1	0.00
19/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5617	6	6	6	0.00
19/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5710	6	6	6	0.00
19/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5664	6	6	6	0.00
19/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2320	2	2	2	5,000.00
19/10/2023	2044 On 02-May-24			Bond Future	13.35	70.3615	70.5062	70.3615	0.00
19/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	462	0	0	0	0.00
19/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	455	0	0	0	0.00
19/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	468	0	0	0	0.00
19/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9910	10	10	10	0.00
19/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10022	10	10	10	0.00
19/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9966	10	10	10	0.00
19/10/2023	2044 On 01-August-24			Bond Future	13.50	67.5808	67.7290	67.5808	0.00
19/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1425	1	1	1	0.00
19/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1412	1	1	1	0.00
19/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1438	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
19/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7806	8	8	8	0.00
19/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7895	8	8	8	0.00
19/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7850	8	8	8	0.00
19/10/2023	2044 On 07-November-24			Bond Future	13.65	69.2033	69.3553	69.2033	0.00
19/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2602	3	3	3	0.00
19/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2582	3	3	3	0.00
19/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2621	3	3	3	0.00
19/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6340	6	6	6	0.00
19/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6407	7	6	7	0.00
19/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6374	6	6	6	0.00
19/10/2023	2046 On 02-November-23			Bond Future	106.81	107.1202	106.8142	107.1202	10,338.00
19/10/2023	2046 On 01-February-24			Bond Future	109.19	109.5078	109.1949	109.5078	10,593.00
19/10/2023	2046 On 02-May-24			Bond Future	109.52	109.8371	109.5175	109.8371	4,626.00
19/10/2023	2046 On 01-August-24			Bond Future	112.03	112.3614	112.0346	112.3614	0.00
19/10/2023	2046 On 07-November-24			Bond Future	112.55	112.8858	112.5529	112.8858	0.00
19/10/2023	2050 On 02-November-23			Bond Future	107.61	109.0380	107.6094	109.0380	7,974.00
19/10/2023	2050 On 01-February-24			Bond Future	107.75	109.2147	107.7540	109.2147	10,613.00
19/10/2023	2050 On 02-May-24			Bond Future	110.19	111.6871	110.1937	111.6871	3,316.00
19/10/2023	2050 On 01-August-24			Bond Future	110.42	111.9463	110.4194	111.9463	0.00
19/10/2023	2050 On 07-November-24			Bond Future	113.10	114.6660	113.1025	114.6660	0.00
19/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	AL37 On 02-November-23			Index Future	893.21	895.0420	893.2050	895.0420	0.00
19/10/2023	AL37 On 01-February-24			Index Future	912.89	914.7700	912.8910	914.7700	0.00
19/10/2023	AL37 On 02-May-24			Index Future	933.34	935.2640	933.3430	935.2640	0.00
19/10/2023	AL37 On 01-August-24			Index Future	954.59	956.5490	954.5860	956.5490	0.00
19/10/2023	AL37 On 07-November-24			Index Future	977.58	979.5870	977.5780	979.5870	0.00
19/10/2023	AL7T On 02-November-23			Index Future	998.72	1000.7240	998.7210	1000.7240	0.00
19/10/2023	AL7T On 01-February-24			Index Future	1020.73	1022.7810	1020.7320	1022.7810	0.00
19/10/2023	AL7T On 02-May-24			Index Future	1043.60	1045.6950	1043.6010	1045.6950	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
19/10/2023	AL7T On 01-August-24			Index Future	1067.35	1069.4940	1067.3530	1069.4940	0.00
19/10/2023	AL7T On 07-November-24			Index Future	1093.06	1095.2510	1093.0610	1095.2510	0.00
19/10/2023	ALBI On 02-November-23			Index Future	875.22	875.7460	875.2160	875.7460	87.00
19/10/2023	ALBI On 01-February-24			Index Future	894.51	895.0490	894.5050	895.0490	20.00
19/10/2023	ALBI On 02-May-24			Index Future	914.55	915.1010	914.5460	915.1010	0.00
19/10/2023	ALBI On 01-August-24			Index Future	935.36	935.9280	935.3600	935.9280	0.00
19/10/2023	ALBI On 07-November-24			Index Future	957.89	958.4680	957.8900	958.4680	0.00
19/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	ES33 On 02-November-23			Bond Future	13.23	69.9982	70.0273	69.9982	0.00
19/10/2023	ES33 On 01-February-24			Bond Future	13.40	71.5583	71.5880	71.5583	0.00
19/10/2023	ES33 On 02-May-24			Bond Future	13.57	69.3788	69.4092	69.3788	0.00
19/10/2023	ES33 On 01-August-24			Bond Future	13.75	70.9730	71.0042	70.9730	0.00
19/10/2023	ES33 On 07-November-24			Bond Future	13.96	68.8910	68.9232	68.8910	0.00
19/10/2023	ES42 On 02-November-23			Bond Future	13.69	65.3825	65.6503	65.3825	0.00
19/10/2023	ES42 On 01-February-24			Bond Future	13.85	66.8398	67.1135	66.8398	0.00
19/10/2023	ES42 On 02-May-24			Bond Future	14.02	64.0903	64.3703	64.0903	0.00
19/10/2023	ES42 On 01-August-24			Bond Future	14.18	65.5627	65.8492	65.5627	0.00
19/10/2023	ES42 On 07-November-24			Bond Future	14.37	62.8847	63.1784	62.8847	0.00
19/10/2023	GOVI On 02-November-23			GOVI	862.46	863.1100	862.4580	863.1100	179.00
19/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	233420	23	23	23	0.00
19/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	233620	23	23	23	0.00
19/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	233520	23	23	23	0.00
19/10/2023	GOVI On 01-February-24			GOVI	881.47	882.1340	881.4660	882.1340	636.00
19/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	14860	2	1	2	0.00
19/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	14760	2	1	2	0.00
19/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	14660	2	1	2	0.00
19/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 02-May-24			GOVI	901.22	901.8970	901.2150	901.8970	0.00
19/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	497750	49	50	49	0.00
19/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	497650	49	50	49	0.00
19/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	497550	49	50	49	0.00
19/10/2023	GOVI On 01-August-24			GOVI	921.73	922.4230	921.7260	922.4230	0.00
19/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	216640	21	22	21	0.00
19/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	216540	21	22	21	0.00
19/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	216440	21	22	21	0.00
19/10/2023	GOVI On 07-November-24			GOVI	943.93	944.6380	943.9270	944.6380	0.00
19/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
19/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	48630	4	5	4	0.00
19/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	48530	4	5	4	0.00
19/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	48730	4	5	4	0.00
19/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2023	IGOV On 02-November-23			Index Future	326.04	326.7360	326.0350	326.7360	65.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	IGOV On 01-February-24			Index Future	333.30	334.0190	333.3020	334.0190	417.00
19/10/2023	IGOV On 02-May-24			Index Future	340.85	341.5810	340.8480	341.5810	0.00
19/10/2023	IGOV On 01-August-24			Index Future	348.68	349.4320	348.6830	349.4320	0.00
19/10/2023	IGOV On 07-November-24			Index Future	357.16	357.9290	357.1620	357.9290	0.00
19/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
19/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.34	91.6300	91.6610	91.6300	0.00
19/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.5100	91.6270	91.5100	0.00
19/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.54	91.5000	91.4610	91.5000	0.00
19/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.51	91.4600	91.4890	91.4600	0.00
19/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.55	91.4700	91.4500	91.4700	0.00
19/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.55	92.0000	91.4550	92.0000	0.00
19/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.49	91.5300	91.5140	91.5300	0.00
19/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.43	91.5900	91.5740	91.5900	0.00
19/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.33	91.7000	91.6720	91.7000	0.00
19/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.28	91.7500	91.7230	91.7500	0.00
19/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.19	91.8300	91.8120	91.8300	0.00
19/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.17	91.8400	91.8280	91.8400	0.00
19/10/2023	R035 On 02-November-23			Bond Future	12.46	80.2024	80.1849	80.2024	103,867.00
19/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	1	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
19/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	1	0	0	0	0.00
19/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	1	0	0	0	0.00
19/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	12	0	0	0	6,500.00
19/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
19/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
19/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2124	2	2	2	0.00
19/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	17	0	0	0	731.00
19/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5412	5	5	5	0.00
19/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	346	0	0	0	731.00
19/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3779	4	4	4	0.00
19/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	6	0	0	0	731.00
19/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1476	1	1	1	0.00
19/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	201	0	0	0	400.00
19/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7201	7	7	7	0.00
19/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10121	10	10	10	0.00
19/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3991	4	4	4	0.00
19/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5569	6	6	6	0.00
19/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5458	5	5	5	0.00
19/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5513	5	6	5	0.00
19/10/2023	R035 On 01-February-24			Bond Future	12.60	81.9702	81.9522	81.9702	57,549.00
19/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	55	0	0	0	400.00
19/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	182	0	0	0	400.00
19/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4976	5	5	5	0.00
19/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1317	1	1	1	0.00
19/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1279	1	1	1	0.00
19/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1298	1	1	1	0.00
19/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3381	3	3	3	0.00
19/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3414	3	3	3	0.00
19/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3350	3	3	3	0.00
19/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	907	1	1	1	400.00
19/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8025	8	8	8	0.00
19/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10788	11	11	11	0.00
19/10/2023	R035 On 02-May-24			Bond Future	12.74	79.2935	79.2752	79.2935	99,758.00
19/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	550	1	1	1	0.00
19/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	558	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
19/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	543	1	1	1	0.00
19/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8580	9	9	9	0.00
19/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8484	8	8	8	0.00
19/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8532	9	9	9	0.00
19/10/2023	R035 On 01-August-24			Bond Future	12.87	81.0977	81.0790	81.0977	0.00
19/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1446	1	1	1	0.00
19/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1459	1	1	1	0.00
19/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1433	1	1	1	0.00
19/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6821	7	7	7	0.00
19/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6742	7	7	7	0.00
19/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6781	7	7	7	0.00
19/10/2023	R035 On 07-November-24			Bond Future	13.04	78.5291	78.5102	78.5291	0.00
19/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2017	2	2	2	0.00
19/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2034	2	2	2	0.00
19/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2000	2	2	2	0.00
19/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6193	6	6	6	0.00
19/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6128	6	6	6	0.00
19/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6161	6	6	6	0.00
19/10/2023	R053 On 02-November-23			Bond Future	13.00	90.7465	90.8928	90.7465	3,840.00
19/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	605	1	1	1	0.00
19/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	629	1	1	1	0.00
19/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	581	1	1	1	0.00
19/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1856	2	2	2	0.00
19/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1765	2	2	2	0.00
19/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1810	2	2	2	0.00
19/10/2023	R053 On 01-February-24			Bond Future	13.13	92.7466	92.8961	92.7466	0.00
19/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2574	3	3	3	0.00
19/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2541	2	3	2	0.00
19/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2606	3	3	3	0.00
19/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3869	4	4	4	0.00
19/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3942	4	4	4	0.00
19/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3906	4	4	4	0.00
19/10/2023	R053 On 02-May-24			Bond Future	13.26	88.9589	89.1117	88.9589	4,669.00
19/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3536	3	4	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
19/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3569	4	4	4	0.00
19/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3504	3	4	3	0.00
19/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5104	5	5	5	0.00
19/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5033	5	5	5	0.00
19/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5068	5	5	5	0.00
19/10/2023	R053 On 01-August-24			Bond Future	13.39	90.9828	91.1392	90.9828	0.00
19/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4266	4	4	4	0.00
19/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4298	4	4	4	0.00
19/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4235	4	4	4	0.00
19/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5960	6	6	6	0.00
19/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5890	6	6	6	0.00
19/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5925	6	6	6	0.00
19/10/2023	R053 On 07-November-24			Bond Future	13.55	87.2950	87.4554	87.2950	0.00
19/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3496	3	3	3	0.00
19/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3470	3	3	3	0.00
19/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3522	3	4	3	0.00
19/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8429	9	8	9	0.00
19/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8517	9	9	9	0.00
19/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8473	9	8	9	0.00
19/10/2023	R186 On 02-November-23			Bond Future	9.50	106.7740	106.6118	106.7740	44,670.00
19/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	188	0	0	0	0.00
19/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	178	0	0	0	0.00
19/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	30	0	0	0	1,715.00
19/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2444	3	2	3	0.00
19/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	199	0	0	0	0.00
19/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	469	0	0	0	0.00
19/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	4	0	0	0	1,715.00
19/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	978	1	1	1	0.00
19/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	502	0	1	0	0.00
19/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	485	0	0	0	0.00
19/10/2023	R186 On 01-February-24			Bond Future	9.55	103.8177	103.6517	103.8177	73,209.00
19/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	823	1	1	1	0.00
19/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	810	1	1	1	0.00
19/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	836	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
19/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	922	1	1	1	0.00
19/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	946	1	1	1	0.00
19/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	934	1	1	1	0.00
19/10/2023	R186 On 02-May-24			Bond Future	9.60	106.1434	105.9738	106.1434	10,568.00
19/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	98	0	0	0	0.00
19/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	96	0	0	0	0.00
19/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	100	0	0	0	0.00
19/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2377	3	2	3	0.00
19/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1302	1	1	1	2,030.00
19/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	562	1	1	1	2,030.00
19/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1010	1	1	1	0.00
19/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3853	4	4	4	0.00
19/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3898	4	4	4	0.00
19/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3875	4	4	4	0.00
19/10/2023	R186 On 01-August-24			Bond Future	9.64	103.2481	103.0747	103.2481	0.00
19/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	405	0	0	0	0.00
19/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	400	0	0	0	0.00
19/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	410	0	0	0	0.00
19/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2421	2	2	2	0.00
19/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2455	2	2	2	0.00
19/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2438	2	2	2	0.00
19/10/2023	R186 On 07-November-24			Bond Future	9.73	105.7299	105.5526	105.7299	3,495.00
19/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	782	1	1	1	0.00
19/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	790	1	1	1	0.00
19/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	774	1	1	1	0.00
19/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1905	2	2	2	0.00
19/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1884	2	2	2	0.00
19/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1894	2	2	2	0.00
19/10/2023	R197 On 02-November-23			Bond Future	342.74	342.8648	342.7383	342.8648	0.00
19/10/2023	R202 On 02-November-23			Bond Future	251.63	252.8232	251.6338	252.8232	4,558.00
19/10/2023	R202 On 01-February-24			Bond Future	252.27	253.4838	252.2676	253.4838	5,070.00
19/10/2023	R202 On 02-May-24			Bond Future	257.98	259.2226	257.9790	259.2226	0.00
19/10/2023	R202 On 01-August-24			Bond Future	258.81	260.0781	258.8079	260.0781	0.00
19/10/2023	R202 On 07-November-24			Bond Future	265.10	266.3977	265.0974	266.3977	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
19/10/2023	R209 On 02-November-23			Bond Future	12.52	61.6450	61.6731	61.6450	18,738.00
19/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5562	6	6	6	0.00
19/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5463	5	5	5	0.00
19/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5513	6	6	6	0.00
19/10/2023	R209 On 01-February-24			Bond Future	12.64	63.0037	63.0324	63.0037	12,672.00
19/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	980	1	1	1	0.00
19/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	995	1	1	1	0.00
19/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	964	1	1	1	0.00
19/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3281	3	3	3	0.00
19/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3220	3	3	3	0.00
19/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3250	3	3	3	0.00
19/10/2023	R209 On 02-May-24			Bond Future	12.76	61.2617	61.2910	61.2617	0.00
19/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	446	0	0	0	0.00
19/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	452	0	0	0	0.00
19/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	440	0	0	0	0.00
19/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7805	8	8	8	0.00
19/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7717	8	8	8	0.00
19/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7761	8	8	8	0.00
19/10/2023	R209 On 01-August-24			Bond Future	12.89	62.6556	62.6856	62.6556	0.00
19/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1254	1	1	1	0.00
19/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1265	1	1	1	0.00
19/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1242	1	1	1	0.00
19/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6152	6	6	6	0.00
19/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6081	6	6	6	0.00
19/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6117	6	6	6	0.00
19/10/2023	R209 On 07-November-24			Bond Future	13.03	61.0038	61.0347	61.0038	101.00
19/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1911	2	2	2	0.00
19/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1896	2	2	2	0.00
19/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1927	2	2	2	0.00
19/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5380	5	5	5	0.00
19/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5438	5	5	5	0.00

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19/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5408	5	5	5	0.00
19/10/2023	R210 On 02-November-23			Bond Future	225.76	225.8165	225.7635	225.8165	136.00
19/10/2023	R210 On 01-February-24			Bond Future	230.80	230.8497	230.7951	230.8497	501.00
19/10/2023	R210 On 02-May-24			Bond Future	232.76	232.8169	232.7620	232.8169	0.00
19/10/2023	R210 On 01-August-24			Bond Future	238.11	238.1676	238.1117	238.1676	0.00
19/10/2023	R210 On 07-November-24			Bond Future	240.56	240.6123	240.5578	240.6123	0.00
19/10/2023	R213 On 02-November-23			Bond Future	11.45	79.8738	79.6272	79.8738	15,385.00
19/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	111	0	0	0	0.00
19/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	103	0	0	0	0.00
19/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	119	0	0	0	0.00
19/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4983	5	5	5	0.00
19/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	590	1	1	1	731.00
19/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	23	0	0	0	731.00
19/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2202	2	2	2	0.00
19/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	5	0	0	0	731.00
19/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	649	1	1	1	0.00
19/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1485	1	1	1	0.00
19/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1554	1	2	1	0.00
19/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1519	1	2	1	0.00
19/10/2023	R213 On 01-February-24			Bond Future	11.58	81.6343	81.3822	81.6343	25,671.00
19/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2112	2	2	2	0.00
19/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2089	2	2	2	0.00
19/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2135	2	2	2	0.00
19/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1564	1	2	1	0.00
19/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1598	1	2	1	0.00
19/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1581	1	2	1	0.00
19/10/2023	R213 On 02-May-24			Bond Future	11.69	79.9036	79.6459	79.9036	0.00
19/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	582	1	1	1	0.00
19/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	576	1	1	1	0.00
19/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	589	1	1	1	0.00
19/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6350	6	6	6	0.00
19/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6424	6	6	6	0.00
19/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6387	6	6	6	0.00
19/10/2023	R213 On 01-August-24			Bond Future	11.81	81.7218	81.4582	81.7218	0.00

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19/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1311	1	1	1	0.00
19/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1300	1	1	1	0.00
19/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1322	1	1	1	0.00
19/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5002	5	5	5	0.00
19/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5062	5	5	5	0.00
19/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5032	5	5	5	0.00
19/10/2023	R213 On 07-November-24			Bond Future	11.96	80.1235	79.8538	80.1235	0.00
19/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1810	2	2	2	0.00
19/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1824	2	2	2	0.00
19/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1795	2	2	2	0.00
19/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4668	5	5	5	0.00
19/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4620	4	5	4	0.00
19/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4644	4	5	4	0.00
19/10/2023	R214 On 02-November-23			Bond Future	12.84	57.2979	57.5478	57.2979	20,383.00
19/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6711	7	7	7	0.00
19/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6606	7	7	7	0.00
19/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6658	7	7	7	0.00
19/10/2023	R214 On 01-February-24			Bond Future	12.97	58.5609	58.8161	58.5609	6,595.00
19/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	595	1	1	1	0.00
19/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	606	1	1	1	0.00
19/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	584	1	1	1	0.00
19/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4374	5	4	5	0.00
19/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4300	5	4	5	0.00
19/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4337	5	4	5	0.00
19/10/2023	R214 On 02-May-24			Bond Future	13.09	56.5675	56.8285	56.5675	1,770.00
19/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	426	0	0	0	0.00
19/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	432	0	0	0	0.00
19/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	420	0	0	0	0.00
19/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8148	8	8	8	0.00
19/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8055	8	8	8	0.00
19/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8101	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
19/10/2023	R214 On 01-August-24			Bond Future	13.21	57.8546	58.1216	57.8546	0.00
19/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1374	1	1	1	0.00
19/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1386	1	1	1	0.00
19/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1362	1	1	1	0.00
19/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6078	6	6	6	0.00
19/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6007	6	6	6	0.00
19/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6042	6	6	6	0.00
19/10/2023	R214 On 07-November-24			Bond Future	13.35	55.9362	56.2098	55.9362	0.00
19/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2171	2	2	2	0.00
19/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2155	2	2	2	0.00
19/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2188	2	2	2	0.00
19/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5369	6	5	6	0.00
19/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5427	6	5	6	0.00
19/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5398	6	5	6	0.00
19/10/2023	R248 On 02-November-23			Bond Future	12.99	70.3827	70.4970	70.3827	47,404.00
19/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
19/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
19/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	94	0	0	0	207.00
19/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3186	3	3	3	0.00
19/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	93	0	0	0	207.00
19/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2784	3	3	3	0.00
19/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6862	7	7	7	0.00
19/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8979	9	9	9	0.00
19/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8848	9	9	9	0.00
19/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8914	9	9	9	0.00
19/10/2023	R248 On 01-February-24			Bond Future	13.13	71.9340	72.0507	71.9340	185,662.00
19/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2349	2	2	2	0.00
19/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4917	5	5	5	0.00
19/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	541	1	1	1	0.00
19/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	551	1	1	1	0.00
19/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	532	1	1	1	0.00
19/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3140	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
19/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	138	0	0	0	1,000.00
19/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	711	1	1	1	100.00
19/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5261	5	5	5	0.00
19/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9627	10	10	10	0.00
19/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1897	2	2	2	1,000.00
19/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6025	6	6	6	0.00
19/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5925	6	6	6	0.00
19/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5975	6	6	6	0.00
19/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1104	1	1	1	1,100.00
19/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2489	3	2	3	1,100.00
19/10/2023	R248 On 02-May-24			Bond Future	13.25	69.0961	69.2154	69.0961	12,631.00
19/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	412	0	0	0	0.00
19/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	418	0	0	0	0.00
19/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	406	0	0	0	0.00
19/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10811	11	11	11	0.00
19/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10692	11	11	11	0.00
19/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10751	11	11	11	0.00
19/10/2023	R248 On 01-August-24			Bond Future	13.38	70.6682	70.7904	70.6682	13,000.00
19/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1638	2	2	2	0.00
19/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1653	2	2	2	0.00
19/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1624	2	2	2	0.00
19/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7472	8	7	8	0.00
19/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7385	7	7	7	0.00
19/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7428	8	7	8	0.00
19/10/2023	R248 On 07-November-24			Bond Future	13.54	67.9121	68.0374	67.9121	0.00
19/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2679	3	3	3	0.00
19/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2699	3	3	3	0.00
19/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2659	3	3	3	0.00
19/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6579	7	7	7	0.00
19/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6510	7	7	7	0.00
19/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6544	7	7	7	0.00
19/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00