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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/10/2023 TO: 27/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	2025 On 02-November-23			Bond Future	172.38	172.3945	172.3823	172.3945	1,436.00
27/10/2023	2025 On 01-February-24			Bond Future	174.43	174.4444	174.4286	174.4444	11,465.00
27/10/2023	2025 On 02-May-24			Bond Future	178.35	178.3777	178.3527	178.3777	0.00
27/10/2023	2025 On 01-August-24			Bond Future	180.53	180.6407	180.5348	180.6407	0.00
27/10/2023	2025 On 07-November-24			Bond Future	184.91	185.0493	184.9117	185.0493	0.00
27/10/2023	2029 On 02-November-23			Bond Future	124.10	123.8027	124.1035	123.8027	936.00
27/10/2023	2029 On 01-February-24			Bond Future	126.87	126.5652	126.8704	126.5652	3,078.00
27/10/2023	2029 On 02-May-24			Bond Future	128.36	128.0515	128.3571	128.0515	0.00
27/10/2023	2029 On 01-August-24			Bond Future	131.25	130.9950	131.2495	130.9950	0.00
27/10/2023	2029 On 07-November-24			Bond Future	133.03	132.7913	133.0312	132.7913	0.00
27/10/2023	2030 On 02-November-23			Bond Future	10.65	90.0412	90.2720	90.0412	12,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	807	1	1	1	0.00
27/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	776	1	1	1	0.00
27/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	839	1	1	1	0.00
27/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
27/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
27/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3694	3	4	3	0.00
27/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
27/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	44	0	0	0	500.00
27/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3145	3	3	3	0.00
27/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1926	2	2	2	500.00
27/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6379	6	6	6	0.00
27/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	315	0	0	0	500.00
27/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	17	0	0	0	0.00
27/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
27/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	1	0	0	0	500.00
27/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1133	1	1	1	0.00
27/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3218	3	3	3	0.00
27/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	446	1	0	1	0.00
27/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	0	0	0	0	800.00
27/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2445	3	2	3	0.00
27/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4614	5	5	5	0.00
27/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	147	0	0	0	0.00
27/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	166	0	0	0	0.00
27/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	156	0	0	0	0.00
27/10/2023	2030 On 01-February-24			Bond Future	10.74	88.0222	88.2564	88.0222	55,038.00
27/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	282	0	0	0	400.00
27/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	645	1	1	1	400.00
27/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5533	5	6	5	0.00
27/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3085	3	3	3	0.00
27/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	513	0	1	0	1,360.00
27/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3227	3	3	3	0.00
27/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3198	3	3	3	0.00
27/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3256	3	3	3	0.00
27/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1049	1	1	1	500.00
27/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4751	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
27/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	479	0	0	0	500.00
27/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	742	1	1	1	200.00
27/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2268	2	2	2	0.00
27/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4401	4	4	4	0.00
27/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4719	4	5	4	0.00
27/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	576	1	1	1	500.00
27/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	416	0	0	0	500.00
27/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3603	4	4	4	0.00
27/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	475	0	0	0	200.00
27/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1237	1	1	1	700.00
27/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3105	3	3	3	0.00
27/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2466	3	2	3	0.00
27/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	411	0	0	0	500.00
27/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	3967	4	4	4	0.00
27/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	782	1	1	1	0.00
27/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	802	1	1	1	0.00
27/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	792	1	1	1	0.00
27/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	843	1	1	1	1,360.00
27/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3833	4	4	4	0.00
27/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	297	0	0	0	400.00
27/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3381	4	3	4	0.00
27/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5126	5	5	5	0.00
27/10/2023	2030 On 02-May-24			Bond Future	10.84	89.9856	90.2205	89.9856	19,398.00
27/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	761	1	1	1	0.00
27/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	753	1	1	1	0.00
27/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	769	1	1	1	0.00
27/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	643	1	1	1	1,000.00
27/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1102	1	1	1	1,000.00
27/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4993	5	5	5	0.00
27/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6308	6	6	6	0.00
27/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2164	2	2	2	1,080.00
27/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1785	2	2	2	500.00
27/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2817	3	3	3	500.00
27/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8696	8	9	8	0.00
27/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	281	0	0	0	500.00

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27/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1730	2	2	2	0.00
27/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2631	3	3	3	0.00
27/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	578	1	1	1	1,080.00
27/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2230	2	2	2	0.00
27/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	849	1	1	1	1,000.00
27/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3773	4	4	4	0.00
27/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5351	6	5	6	0.00
27/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4778	5	5	5	0.00
27/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4845	5	5	5	0.00
27/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4812	5	5	5	0.00
27/10/2023	2030 On 01-August-24			Bond Future	10.94	88.0275	88.2266	88.0275	0.00
27/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1585	2	2	2	0.00
27/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1570	2	2	2	0.00
27/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1599	2	2	2	0.00
27/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3696	4	4	4	0.00
27/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3744	4	4	4	0.00
27/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3720	4	4	4	0.00
27/10/2023	2030 On 07-November-24			Bond Future	11.06	90.1522	90.3420	90.1522	221.00
27/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2194	2	2	2	0.00
27/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2177	2	2	2	0.00
27/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2211	2	2	2	0.00
27/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3300	3	3	3	0.00
27/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3339	4	3	4	0.00
27/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3319	3	3	3	0.00
27/10/2023	2032 On 02-November-23			Bond Future	11.57	83.0269	83.2881	83.0269	61,754.00
27/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	16	0	0	0	0.00
27/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	19	0	0	0	0.00
27/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	14	0	0	0	0.00
27/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
27/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1560	1	2	1	0.00
27/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
27/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
27/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	498	0	0	0	0.00
27/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1085	1	1	1	0.00

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27/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	33	0	0	0	0.00
27/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
27/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	269	0	0	0	0.00
27/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
27/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	1	0	0	0	500.00
27/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3119	3	3	3	0.00
27/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	3	0	0	0	500.00
27/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2290	3	2	3	0.00
27/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4745	5	5	5	0.00
27/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2724	3	3	3	500.00
27/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4795	5	5	5	0.00
27/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	611	1	1	1	500.00
27/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1411	2	1	2	500.00
27/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4147	4	4	4	0.00
27/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	130	0	0	0	500.00
27/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	373	1	0	1	15,500.00
27/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	5958	6	6	6	0.00
27/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	58	0	0	0	0.00
27/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3456	4	3	4	0.00
27/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1679	2	2	2	0.00
27/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1588	2	2	2	0.00
27/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1633	2	2	2	0.00
27/10/2023	2032 On 01-February-24			Bond Future	11.69	84.8590	85.1243	84.8590	92,216.00
27/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	467	0	0	0	1,200.00
27/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4759	5	5	5	0.00
27/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	115	0	0	0	1,200.00
27/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2348	2	2	2	0.00
27/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2374	2	2	2	0.00
27/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2321	2	2	2	0.00
27/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	838	1	1	1	500.00
27/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5140	5	5	5	0.00
27/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	348	0	0	0	500.00
27/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4351	4	4	4	0.00
27/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	486	0	0	0	200.00

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27/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2116	2	2	2	0.00
27/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1837	2	2	2	200.00
27/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	769	1	1	1	200.00
27/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4754	5	5	5	0.00
27/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3618	4	4	4	0.00
27/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	580	1	1	1	500.00
27/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5545	6	6	6	0.00
27/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1681	2	2	2	0.00
27/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1644	2	2	2	0.00
27/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1663	2	2	2	0.00
27/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4833	5	5	5	0.00
27/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8229	8	8	8	0.00
27/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	664	1	1	1	1,200.00
27/10/2023	2032 On 02-May-24			Bond Future	11.81	82.5897	82.8566	82.5897	61,107.00
27/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	681	1	1	1	0.00
27/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	689	1	1	1	0.00
27/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	673	1	1	1	0.00
27/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	544	1	1	1	1,000.00
27/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	984	1	1	1	1,000.00
27/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5812	6	6	6	0.00
27/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	714	1	1	1	500.00
27/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1294	1	1	1	500.00
27/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6722	7	7	7	0.00
27/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7287	7	7	7	0.00
27/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	764	1	1	1	1,550.00
27/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1722	2	2	2	1,550.00
27/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6119	6	6	6	0.00
27/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	805	1	1	1	1,550.00
27/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3788	4	4	4	0.00
27/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	921	1	1	1	500.00
27/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4563	5	5	5	0.00
27/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6357	7	6	7	0.00
27/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1150	1	1	1	1,000.00
27/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5335	6	5	6	0.00
27/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7309	8	7	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
27/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6559	7	7	7	0.00
27/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6478	7	6	7	0.00
27/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6519	7	7	7	0.00
27/10/2023	2032 On 01-August-24			Bond Future	11.93	84.4691	84.7039	84.4691	0.00
27/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1586	2	2	2	0.00
27/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1601	2	2	2	0.00
27/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1571	2	2	2	0.00
27/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5151	5	5	5	0.00
27/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5090	5	5	5	0.00
27/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5121	5	5	5	0.00
27/10/2023	2032 On 07-November-24			Bond Future	12.08	82.3399	82.5671	82.3399	719.00
27/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6748	7	7	7	0.00
27/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2403	2	2	2	1,615.00
27/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2117	2	2	2	0.00
27/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2135	2	2	2	0.00
27/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2100	2	2	2	0.00
27/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4737	5	5	5	0.00
27/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4684	5	5	5	0.00
27/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4711	5	5	5	0.00
27/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1606	2	2	2	1,615.00
27/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4300	4	4	4	0.00
27/10/2023	2033 On 02-November-23			Bond Future	115.94	116.3532	115.9441	116.3532	965.00
27/10/2023	2033 On 01-February-24			Bond Future	118.53	118.9494	118.5290	118.9494	8,047.00
27/10/2023	2033 On 02-May-24			Bond Future	119.73	120.1679	119.7319	120.1679	0.00
27/10/2023	2033 On 01-August-24			Bond Future	122.43	122.9301	122.4301	122.9301	0.00
27/10/2023	2033 On 07-November-24			Bond Future	123.90	124.4315	123.8998	124.4315	0.00
27/10/2023	2037 On 02-November-23			Bond Future	12.55	76.1743	76.4369	76.1743	27,015.00
27/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6425	6	6	6	0.00
27/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	453	0	0	0	731.00
27/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	6	0	0	0	731.00
27/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	2791	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
27/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	731.00
27/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	601	1	1	1	0.00
27/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5277	6	5	6	0.00
27/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5390	6	5	6	0.00
27/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5334	6	5	6	0.00
27/10/2023	2037 On 01-February-24			Bond Future	12.68	73.5989	73.8659	73.5989	135,098.00
27/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1327	1	1	1	0.00
27/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1306	1	1	1	0.00
27/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1347	1	1	1	0.00
27/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6448	6	6	6	0.00
27/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2911	3	3	3	0.00
27/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	908	1	1	1	2,500.00
27/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1655	2	2	2	2,500.00
27/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	3953	4	4	4	0.00
27/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	522	1	1	1	2,500.00
27/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3125	3	3	3	0.00
27/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3188	3	3	3	0.00
27/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3157	3	3	3	0.00
27/10/2023	2037 On 02-May-24			Bond Future	12.81	75.2405	75.5096	75.2405	0.00
27/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	605	1	1	1	0.00
27/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	597	1	1	1	0.00
27/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	613	1	1	1	0.00
27/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	7817	8	8	8	0.00
27/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	7913	8	8	8	0.00
27/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	7865	8	8	8	0.00
27/10/2023	2037 On 01-August-24			Bond Future	12.95	72.6964	72.9371	72.6964	0.00
27/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6172	6	6	6	0.00
27/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4224	4	4	4	0.00
27/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1779	2	2	2	0.00
27/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1762	2	2	2	0.00
27/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1796	2	2	2	1,383.00
27/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6053	6	6	6	0.00
27/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6124	6	6	6	0.00
27/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6089	6	6	6	0.00
27/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3177	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
27/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2134	2	2	2	1,383.00
27/10/2023	2037 On 07-November-24			Bond Future	13.10	74.4501	74.6850	74.4501	1,634.00
27/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2710	3	3	3	0.00
27/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2689	3	3	3	0.00
27/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2730	3	3	3	0.00
27/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5239	5	5	5	0.00
27/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5298	5	5	5	0.00
27/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5268	5	5	5	0.00
27/10/2023	2038 On 02-November-23			Bond Future	124.14	125.8272	124.1434	125.8272	1,922.00
27/10/2023	2038 On 01-February-24			Bond Future	124.89	126.6134	124.8896	126.6134	2,829.00
27/10/2023	2038 On 02-May-24			Bond Future	127.70	129.4681	127.6992	129.4681	1,706.00
27/10/2023	2038 On 01-August-24			Bond Future	128.51	130.3771	128.5099	130.3771	0.00
27/10/2023	2038 On 07-November-24			Bond Future	131.62	133.5582	131.6248	133.5582	0.00
27/10/2023	2040 On 02-November-23			Bond Future	12.77	76.5257	76.8286	76.5257	20,105.00
27/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5717	5	6	5	0.00
27/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1827	2	2	2	0.00
27/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
27/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	1	0	0	0	225.00
27/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1254	1	1	1	0.00
27/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
27/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	204	0	0	0	128.00
27/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4467	4	4	4	0.00
27/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	1	0	0	0	128.00
27/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1123	1	1	1	0.00
27/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5522	6	6	6	0.00
27/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	184	0	0	0	875.00
27/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3747	4	4	4	0.00
27/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7363	8	7	8	0.00
27/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6866	7	7	7	0.00
27/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6742	7	7	7	0.00
27/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6804	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
27/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	77	0	0	0	1,100.00
27/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0	0	0	0	1,100.00
27/10/2023	2040 On 01-February-24			Bond Future	12.90	73.7077	74.0158	73.7077	122,748.00
27/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	941	1	1	1	1,000.00
27/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2302	2	2	2	1,000.00
27/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5759	6	6	6	0.00
27/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	992	1	1	1	0.00
27/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1009	1	1	1	0.00
27/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1027	1	1	1	0.00
27/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4025	4	4	4	0.00
27/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4064	4	4	4	0.00
27/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4103	4	4	4	0.00
27/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	750	1	1	1	1,000.00
27/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4222	4	4	4	0.00
27/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2297	2	2	2	0.00
27/10/2023	2040 On 02-May-24			Bond Future	13.03	75.3517	75.6629	75.3517	0.00
27/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	596	1	1	1	0.00
27/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	605	1	1	1	0.00
27/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	588	1	1	1	0.00
27/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8680	9	9	9	0.00
27/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8575	9	9	9	0.00
27/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8627	9	9	9	0.00
27/10/2023	2040 On 01-August-24			Bond Future	13.18	72.5597	72.8434	72.5597	0.00
27/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1903	2	2	2	0.00
27/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1922	2	2	2	0.00
27/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1885	2	2	2	0.00
27/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6469	7	6	7	0.00
27/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6393	7	6	7	0.00
27/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6431	7	6	7	0.00
27/10/2023	2040 On 07-November-24			Bond Future	13.33	74.3098	74.5887	74.3098	1,312.00
27/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3103	3	3	3	0.00
27/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3125	3	3	3	0.00
27/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3081	3	3	3	0.00
27/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5596	6	6	6	0.00
27/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5534	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
27/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5565	6	6	6	0.00
27/10/2023	2044 On 02-November-23			Bond Future	12.86	72.6338	72.9348	72.6338	35,274.00
27/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
27/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
27/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	291	0	0	0	0.00
27/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1002	1	1	1	0.00
27/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	252	0	0	0	6,375.00
27/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	878	1	1	1	5,860.00
27/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4867	5	5	5	0.00
27/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7519	8	8	8	0.00
27/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7646	8	8	8	0.00
27/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7583	8	8	8	0.00
27/10/2023	2044 On 01-February-24			Bond Future	12.99	69.8551	70.1614	69.8551	102,105.00
27/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3110	3	3	3	0.00
27/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	782	1	1	1	0.00
27/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	767	1	1	1	0.00
27/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	797	1	1	1	0.00
27/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4628	5	5	5	0.00
27/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4714	5	5	5	0.00
27/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4671	5	5	5	0.00
27/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1741	2	2	2	5,000.00
27/10/2023	2044 On 02-May-24			Bond Future	13.12	71.4132	71.7227	71.4132	0.00
27/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	560	1	1	1	0.00
27/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	552	1	1	1	0.00
27/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	568	1	1	1	0.00
27/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8794	9	9	9	0.00
27/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8902	9	9	9	0.00
27/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8848	9	9	9	0.00
27/10/2023	2044 On 01-August-24			Bond Future	13.25	68.6568	68.9405	68.6568	0.00
27/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1702	2	2	2	0.00
27/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1684	2	2	2	0.00
27/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1719	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6876	7	7	7	0.00
27/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	6956	7	7	7	0.00
27/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6916	7	7	7	0.00
27/10/2023	2044 On 07-November-24			Bond Future	13.40	70.3126	70.5922	70.3126	0.00
27/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3090	3	3	3	0.00
27/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3068	3	3	3	0.00
27/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3112	3	3	3	0.00
27/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5593	6	6	6	0.00
27/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5656	6	6	6	0.00
27/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5624	6	6	6	0.00
27/10/2023	2046 On 02-November-23			Bond Future	105.84	106.3906	105.8449	106.3906	9,418.00
27/10/2023	2046 On 01-February-24			Bond Future	108.20	108.7646	108.2046	108.7646	11,513.00
27/10/2023	2046 On 02-May-24			Bond Future	108.49	109.0681	108.4902	109.0681	4,626.00
27/10/2023	2046 On 01-August-24			Bond Future	110.93	111.5751	110.9345	111.5751	0.00
27/10/2023	2046 On 07-November-24			Bond Future	111.42	112.0963	111.4227	112.0963	0.00
27/10/2023	2050 On 02-November-23			Bond Future	106.88	107.4870	106.8826	107.4870	7,974.00
27/10/2023	2050 On 01-February-24			Bond Future	107.01	107.6317	107.0119	107.6317	10,663.00
27/10/2023	2050 On 02-May-24			Bond Future	109.42	110.0585	109.4193	110.0585	3,316.00
27/10/2023	2050 On 01-August-24			Bond Future	109.58	110.2846	109.5816	110.2846	0.00
27/10/2023	2050 On 07-November-24			Bond Future	112.24	112.9753	112.2376	112.9753	0.00
27/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	AL37 On 02-November-23			Index Future	899.52	897.8590	899.5240	897.8590	0.00
27/10/2023	AL37 On 01-February-24			Index Future	919.36	917.6700	919.3550	917.6700	0.00
27/10/2023	AL37 On 02-May-24			Index Future	939.82	938.1450	939.8200	938.1450	0.00
27/10/2023	AL37 On 01-August-24			Index Future	960.79	959.4980	960.7870	959.4980	0.00
27/10/2023	AL37 On 07-November-24			Index Future	983.87	982.7010	983.8660	982.7010	0.00
27/10/2023	AL7T On 02-November-23			Index Future	1012.41	1009.2450	1012.4050	1009.2450	0.00
27/10/2023	AL7T On 01-February-24			Index Future	1034.73	1031.5140	1034.7250	1031.5140	0.00
27/10/2023	AL7T On 02-May-24			Index Future	1057.76	1054.5290	1057.7580	1054.5290	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
27/10/2023	AL7T On 01-August-24			Index Future	1081.36	1078.5310	1081.3570	1078.5310	0.00
27/10/2023	AL7T On 07-November-24			Index Future	1107.33	1104.6130	1107.3320	1104.6130	0.00
27/10/2023	ALBI On 02-November-23			Index Future	886.15	883.4870	886.1460	883.4870	18.00
27/10/2023	ALBI On 01-February-24			Index Future	905.68	902.9820	905.6820	902.9820	86.00
27/10/2023	ALBI On 02-May-24			Index Future	925.84	923.1290	925.8430	923.1290	0.00
27/10/2023	ALBI On 01-August-24			Index Future	946.50	944.1400	946.4990	944.1400	0.00
27/10/2023	ALBI On 07-November-24			Index Future	969.23	966.9720	969.2340	966.9720	0.00
27/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	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
27/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	ES33 On 02-November-23			Bond Future	13.00	70.7845	70.9844	70.7845	0.00
27/10/2023	ES33 On 01-February-24			Bond Future	13.16	72.3639	72.5670	72.3639	0.00
27/10/2023	ES33 On 02-May-24			Bond Future	13.33	70.1961	70.4002	70.1961	0.00
27/10/2023	ES33 On 01-August-24			Bond Future	13.50	71.8094	71.9857	71.8094	0.00
27/10/2023	ES33 On 07-November-24			Bond Future	13.71	69.7552	69.9247	69.7552	0.00
27/10/2023	ES42 On 02-November-23			Bond Future	13.45	66.5914	66.8410	66.5914	0.00
27/10/2023	ES42 On 01-February-24			Bond Future	13.59	68.0773	68.3312	68.0773	0.00
27/10/2023	ES42 On 02-May-24			Bond Future	13.75	65.3497	65.6058	65.3497	0.00
27/10/2023	ES42 On 01-August-24			Bond Future	13.90	66.8514	67.0828	66.8514	0.00
27/10/2023	ES42 On 07-November-24			Bond Future	14.09	64.2117	64.4382	64.2117	0.00
27/10/2023	GOVI On 02-November-23			GOVI	873.23	870.5860	873.2270	870.5860	18.00
27/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
27/10/2023	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
27/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	125730	15	13	15	0.00
27/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	125930	15	13	15	0.00
27/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	125830	15	13	15	0.00
27/10/2023	GOVI On 01-February-24			GOVI	892.48	889.7960	892.4790	889.7960	694.00
27/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	124990	10	12	10	0.00
27/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	124890	10	12	10	0.00
27/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	124790	10	12	10	0.00
27/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 02-May-24			GOVI	912.35	909.6490	912.3450	909.6490	0.00
27/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	386450	41	39	41	0.00
27/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	386350	41	39	41	0.00
27/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	386250	41	39	41	0.00
27/10/2023	GOVI On 01-August-24			GOVI	932.70	930.3530	932.7000	930.3530	0.00
27/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	106900	13	11	13	0.00
27/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	106800	13	11	13	0.00
27/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	106700	13	11	13	0.00
27/10/2023	GOVI On 07-November-24			GOVI	955.10	952.8520	955.1040	952.8520	0.00
27/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	63140	4	6	4	0.00
27/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	63040	4	6	4	0.00
27/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	63240	4	6	4	0.00
27/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
27/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
27/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2023	IGOV On 02-November-23			Index Future	324.08	325.4570	324.0840	325.4570	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	IGOV On 01-February-24			Index Future	331.31	332.7190	331.3090	332.7190	603.00
27/10/2023	IGOV On 02-May-24			Index Future	338.76	340.2220	338.7630	340.2220	16.00
27/10/2023	IGOV On 01-August-24			Index Future	346.40	348.0430	346.3970	348.0430	0.00
27/10/2023	IGOV On 07-November-24			Index Future	354.80	356.5410	354.7990	356.5410	0.00
27/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
27/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
27/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.5300	91.5300	91.5300	0.00
27/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.47	91.5300	91.5300	91.5300	0.00
27/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.49	91.5000	91.5100	91.5000	0.00
27/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.48	91.5000	91.5200	91.5000	0.00
27/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.45	91.5200	91.5500	91.5200	0.00
27/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.37	91.5700	91.6300	91.5700	0.00
27/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.6400	91.6900	91.6400	0.00
27/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.17	91.7600	91.8300	91.7600	0.00
27/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.12	91.8000	91.8800	91.8000	0.00
27/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.04	91.8700	91.9600	91.8700	0.00
27/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.03	91.8800	91.9700	91.8800	0.00
27/10/2023	R035 On 02-November-23			Bond Future	12.21	81.1841	81.4486	81.1841	103,211.00
27/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	6	0	0	0	6,500.00
27/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
27/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
27/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3191	3	3	3	0.00
27/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	10	0	0	0	731.00
27/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6670	6	7	6	0.00
27/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	587	0	1	0	731.00
27/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2509	3	3	3	0.00
27/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	731.00
27/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	454	1	0	1	0.00
27/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4305	5	4	5	0.00
27/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	5	0	0	0	400.00
27/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	5937	6	6	6	0.00
27/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	8857	9	9	9	0.00
27/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2721	3	3	3	0.00
27/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4194	4	4	4	0.00
27/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4249	5	4	5	0.00
27/10/2023	R035 On 01-February-24			Bond Future	12.35	82.9754	83.2442	82.9754	59,686.00
27/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	71	0	0	0	400.00
27/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	243	0	0	0	400.00
27/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5945	6	6	6	0.00
27/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1741	2	2	2	0.00
27/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1765	2	2	2	0.00
27/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1717	2	2	2	0.00
27/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2560	3	3	3	0.00
27/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2506	3	3	3	0.00
27/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2533	3	3	3	0.00
27/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	584	1	1	1	400.00
27/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	6795	7	7	7	0.00
27/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9512	10	10	10	0.00
27/10/2023	R035 On 02-May-24			Bond Future	12.47	80.3138	80.5845	80.3138	100,132.00
27/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	678	1	1	1	0.00
27/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	687	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
27/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	669	1	1	1	0.00
27/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7397	8	7	8	0.00
27/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7304	8	7	8	0.00
27/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7350	8	7	8	0.00
27/10/2023	R035 On 01-August-24			Bond Future	12.60	82.1415	82.3812	82.1415	0.00
27/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1807	2	2	2	0.00
27/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1824	2	2	2	0.00
27/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1789	2	2	2	0.00
27/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	5875	6	6	6	0.00
27/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5806	6	6	6	0.00
27/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	5840	6	6	6	0.00
27/10/2023	R035 On 07-November-24			Bond Future	12.76	79.6064	79.8393	79.6064	0.00
27/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2484	2	2	2	0.00
27/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2504	2	3	2	0.00
27/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2465	2	2	2	0.00
27/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5329	5	5	5	0.00
27/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5268	5	5	5	0.00
27/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5299	5	5	5	0.00
27/10/2023	R053 On 02-November-23			Bond Future	12.79	91.9251	92.3174	91.9251	3,320.00
27/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	854	1	1	1	0.00
27/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	894	1	1	1	0.00
27/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	816	1	1	1	0.00
27/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	666	1	1	1	0.00
27/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	604	1	1	1	0.00
27/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	635	1	1	1	0.00
27/10/2023	R053 On 01-February-24			Bond Future	12.91	93.9534	94.3527	93.9534	0.00
27/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3124	3	3	3	0.00
27/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3088	3	3	3	0.00
27/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3162	3	3	3	0.00
27/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	2969	3	3	3	0.00
27/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3032	3	3	3	0.00
27/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3000	3	3	3	0.00
27/10/2023	R053 On 02-May-24			Bond Future	13.04	90.1841	90.5877	90.1841	5,189.00
27/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4225	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
27/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4261	4	4	4	0.00
27/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4188	4	4	4	0.00
27/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4312	4	4	4	0.00
27/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4250	4	4	4	0.00
27/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4281	4	4	4	0.00
27/10/2023	R053 On 01-August-24			Bond Future	13.17	92.2363	92.6068	92.2363	0.00
27/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5008	5	5	5	0.00
27/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5043	5	5	5	0.00
27/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4973	5	5	5	0.00
27/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5230	5	5	5	0.00
27/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5168	5	5	5	0.00
27/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5199	5	5	5	0.00
27/10/2023	R053 On 07-November-24			Bond Future	13.32	88.5882	88.9533	88.5882	0.00
27/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4047	4	4	4	0.00
27/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4019	4	4	4	0.00
27/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4075	4	4	4	0.00
27/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7485	8	7	8	0.00
27/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7568	8	8	8	0.00
27/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7526	8	8	8	0.00
27/10/2023	R186 On 02-November-23			Bond Future	9.32	106.9505	107.0869	106.9505	32,919.00
27/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	320	0	0	0	0.00
27/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	303	0	0	0	0.00
27/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	338	0	0	0	0.00
27/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2915	3	3	3	0.00
27/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	47	0	0	0	1,715.00
27/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
27/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	520	1	1	1	0.00
27/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	133	0	0	0	0.00
27/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	152	0	0	0	0.00
27/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	142	0	0	0	0.00
27/10/2023	R186 On 01-February-24			Bond Future	9.36	104.0007	104.1381	104.0007	72,363.00
27/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1033	1	1	1	0.00
27/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1018	1	1	1	0.00
27/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1049	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
27/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	649	1	1	1	0.00
27/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	668	1	1	1	0.00
27/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	658	1	1	1	0.00
27/10/2023	R186 On 02-May-24			Bond Future	9.39	106.3207	106.4559	106.3207	10,568.00
27/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	124	0	0	0	0.00
27/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	122	0	0	0	0.00
27/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	126	0	0	0	0.00
27/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2735	3	3	3	0.00
27/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1579	2	2	2	2,030.00
27/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	437	0	0	0	2,030.00
27/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	804	1	1	1	0.00
27/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3397	4	3	4	0.00
27/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3441	4	3	4	0.00
27/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3419	4	3	4	0.00
27/10/2023	R186 On 01-August-24			Bond Future	9.43	103.4298	103.5201	103.4298	0.00
27/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	510	0	1	0	0.00
27/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	503	0	1	0	0.00
27/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	518	0	1	0	0.00
27/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2084	2	2	2	0.00
27/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2112	2	2	2	0.00
27/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2098	2	2	2	0.00
27/10/2023	R186 On 07-November-24			Bond Future	9.49	105.9269	106.0028	105.9269	3,495.00
27/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	979	1	1	1	0.00
27/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	989	1	1	1	0.00
27/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	970	1	1	1	0.00
27/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1651	2	2	2	0.00
27/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1632	2	2	2	0.00
27/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1641	2	2	2	0.00
27/10/2023	R197 On 02-November-23			Bond Future	342.86	342.8199	342.8628	342.8199	0.00
27/10/2023	R202 On 02-November-23			Bond Future	251.29	252.1711	251.2926	252.1711	4,558.00
27/10/2023	R202 On 01-February-24			Bond Future	251.92	252.8236	251.9206	252.8236	5,070.00
27/10/2023	R202 On 02-May-24			Bond Future	257.59	258.5242	257.5881	258.5242	0.00
27/10/2023	R202 On 01-August-24			Bond Future	258.30	259.3718	258.2988	259.3718	0.00
27/10/2023	R202 On 07-November-24			Bond Future	264.56	265.7009	264.5603	265.7009	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
27/10/2023	R209 On 02-November-23			Bond Future	12.30	62.4490	62.6565	62.4490	18,532.00
27/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4579	5	5	5	0.00
27/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4480	5	4	5	0.00
27/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4529	5	5	5	0.00
27/10/2023	R209 On 01-February-24			Bond Future	12.41	63.8270	64.0378	63.8270	14,462.00
27/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1277	1	1	1	0.00
27/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1296	1	1	1	0.00
27/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1258	1	1	1	0.00
27/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2568	3	3	3	0.00
27/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2516	3	3	3	0.00
27/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2542	3	3	3	0.00
27/10/2023	R209 On 02-May-24			Bond Future	12.53	62.0976	62.3099	62.0976	0.00
27/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	528	1	1	1	0.00
27/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	536	1	1	1	0.00
27/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	521	1	1	1	0.00
27/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	6867	7	7	7	0.00
27/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6782	7	7	7	0.00
27/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	6825	7	7	7	0.00
27/10/2023	R209 On 01-August-24			Bond Future	12.65	63.5107	63.6990	63.5107	0.00
27/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1507	1	2	1	0.00
27/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1522	1	2	1	0.00
27/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1492	1	1	1	0.00
27/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5388	6	5	6	0.00
27/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5325	5	5	5	0.00
27/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5356	6	5	6	0.00
27/10/2023	R209 On 07-November-24			Bond Future	12.79	61.8860	62.0690	61.8860	101.00
27/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2263	2	2	2	0.00
27/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2246	2	2	2	0.00
27/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2281	2	2	2	0.00
27/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4699	5	5	5	0.00
27/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4753	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
27/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4726	5	5	5	0.00
27/10/2023	R210 On 02-November-23			Bond Future	224.51	224.8409	224.5114	224.8409	136.00
27/10/2023	R210 On 01-February-24			Bond Future	229.52	229.8580	229.5168	229.8580	501.00
27/10/2023	R210 On 02-May-24			Bond Future	231.42	231.7833	231.4229	231.7833	0.00
27/10/2023	R210 On 01-August-24			Bond Future	236.64	237.1111	236.6374	237.1111	0.00
27/10/2023	R210 On 07-November-24			Bond Future	239.04	239.5609	239.0383	239.5609	0.00
27/10/2023	R213 On 02-November-23			Bond Future	11.23	80.3184	80.5557	80.3184	15,162.00
27/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	203	0	0	0	0.00
27/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	189	0	0	0	0.00
27/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	218	0	0	0	0.00
27/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5907	6	6	6	0.00
27/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1002	1	1	1	731.00
27/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	39	0	0	0	731.00
27/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1291	2	1	2	0.00
27/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	731.00
27/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	133	0	0	0	0.00
27/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	655	1	1	1	0.00
27/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	711	1	1	1	0.00
27/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	683	1	1	1	0.00
27/10/2023	R213 On 01-February-24			Bond Future	11.35	82.0907	82.3316	82.0907	25,933.00
27/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2629	2	3	2	0.00
27/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2603	2	3	2	0.00
27/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2655	3	3	3	0.00
27/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1135	1	1	1	0.00
27/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1163	1	1	1	0.00
27/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1149	1	1	1	0.00
27/10/2023	R213 On 02-May-24			Bond Future	11.45	80.3628	80.6050	80.3628	0.00
27/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	579	1	1	1	0.00
27/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	572	1	1	1	0.00
27/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	586	1	1	1	0.00
27/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5388	6	5	6	0.00
27/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5461	6	5	6	0.00
27/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5424	6	5	6	0.00
27/10/2023	R213 On 01-August-24			Bond Future	11.57	82.1916	82.4024	82.1916	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
27/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1536	2	2	2	0.00
27/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1522	2	2	2	0.00
27/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1551	2	2	2	0.00
27/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4286	4	4	4	0.00
27/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4339	5	4	5	0.00
27/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4313	5	4	5	0.00
27/10/2023	R213 On 07-November-24			Bond Future	11.71	80.6130	80.8161	80.6130	0.00
27/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2157	2	2	2	0.00
27/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2174	2	2	2	0.00
27/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2141	2	2	2	0.00
27/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4052	4	4	4	0.00
27/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4007	4	4	4	0.00
27/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4029	4	4	4	0.00
27/10/2023	R214 On 02-November-23			Bond Future	12.59	58.4212	58.6542	58.4212	13,174.00
27/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5604	6	6	6	0.00
27/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5499	6	5	6	0.00
27/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5552	6	6	6	0.00
27/10/2023	R214 On 01-February-24			Bond Future	12.71	59.7103	59.9473	59.7103	13,338.00
27/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	835	1	1	1	0.00
27/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	850	1	1	1	0.00
27/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	820	1	1	1	0.00
27/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3480	4	3	4	0.00
27/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3413	4	3	4	0.00
27/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3446	4	3	4	0.00
27/10/2023	R214 On 02-May-24			Bond Future	12.82	57.7372	57.9765	57.7372	10,172.00
27/10/2023	R214 On 02-May-24	12.14	Call	Bond Future	1268	1	1	1	7,110.00
27/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4475	4	4	4	0.00
27/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2734	3	3	3	0.00
27/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1237	1	1	1	10,000.00
27/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	532	1	1	1	0.00
27/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	540	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
27/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	525	1	1	1	0.00
27/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7105	7	7	7	0.00
27/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7015	7	7	7	0.00
27/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7060	7	7	7	0.00
27/10/2023	R214 On 02-May-24	12.14	Put	Bond Future	4428	5	4	5	0.00
27/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2529	3	3	3	17,110.00
27/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4493	5	4	5	0.00
27/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1518	2	2	2	17,110.00
27/10/2023	R214 On 01-August-24			Bond Future	12.94	59.0512	59.2692	59.0512	0.00
27/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1697	2	2	2	0.00
27/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1713	2	2	2	0.00
27/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1681	2	2	2	0.00
27/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5250	5	5	5	0.00
27/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5186	5	5	5	0.00
27/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5218	5	5	5	0.00
27/10/2023	R214 On 07-November-24			Bond Future	13.07	57.1677	57.3819	57.1677	0.00
27/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2624	3	3	3	0.00
27/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2606	3	3	3	0.00
27/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2643	3	3	3	0.00
27/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4653	5	5	5	0.00
27/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4706	5	5	5	0.00
27/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4679	5	5	5	0.00
27/10/2023	R248 On 02-November-23			Bond Future	12.77	71.3848	71.6915	71.3848	27,404.00
27/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
27/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
27/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	98	0	0	0	207.00
27/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4289	4	4	4	0.00
27/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	1	0	0	0	207.00
27/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1592	2	2	2	0.00
27/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5667	6	6	6	0.00
27/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7785	8	8	8	0.00
27/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7654	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
27/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7719	8	8	8	0.00
27/10/2023	R248 On 01-February-24			Bond Future	12.90	72.9599	73.2720	72.9599	223,887.00
27/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2962	3	3	3	0.00
27/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5812	6	6	6	0.00
27/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	729	1	1	1	0.00
27/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	743	1	1	1	0.00
27/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	714	1	1	1	0.00
27/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3863	4	4	4	0.00
27/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	179	0	0	0	1,000.00
27/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	965	1	1	1	100.00
27/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4293	5	4	5	0.00
27/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8447	9	8	9	0.00
27/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1399	2	1	2	1,000.00
27/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	4986	5	5	5	0.00
27/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4896	5	5	5	0.00
27/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	4941	5	5	5	0.00
27/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	778	1	1	1	1,100.00
27/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1880	2	2	2	1,100.00
27/10/2023	R248 On 02-May-24			Bond Future	13.02	70.1383	70.4538	70.1383	12,631.00
27/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	503	0	1	0	0.00
27/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	510	0	1	0	0.00
27/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	495	0	0	0	0.00
27/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9662	10	10	10	0.00
27/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9546	10	10	10	0.00
27/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9603	10	10	10	0.00
27/10/2023	R248 On 01-August-24			Bond Future	13.14	71.7344	72.0245	71.7344	13,000.00
27/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1964	2	2	2	0.00
27/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1983	2	2	2	0.00
27/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1945	2	2	2	0.00
27/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6559	7	7	7	0.00
27/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6481	7	6	7	0.00
27/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6520	7	7	7	0.00
27/10/2023	R248 On 07-November-24			Bond Future	13.29	69.0114	69.2975	69.0114	0.00
27/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3189	3	3	3	0.00
27/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3213	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
27/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3166	3	3	3	0.00
27/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5826	6	6	6	0.00
27/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5764	6	6	6	0.00
27/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5795	6	6	6	0.00
27/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00