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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/10/2023 TO: 13/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	2025 On 02-November-23			Bond Future	172.78	172.7968	172.7769	172.7968	4,757.00
13/10/2023	2025 On 01-February-24			Bond Future	174.84	174.8699	174.8364	174.8699	9,802.00
13/10/2023	2025 On 02-May-24			Bond Future	178.79	178.8480	178.7940	178.8480	0.00
13/10/2023	2025 On 01-August-24			Bond Future	181.07	181.1408	181.0652	181.1408	0.00
13/10/2023	2025 On 07-November-24			Bond Future	185.46	185.5264	185.4630	185.5264	0.00
13/10/2023	2029 On 02-November-23			Bond Future	124.68	124.6631	124.6798	124.6631	1,782.00
13/10/2023	2029 On 01-February-24			Bond Future	127.46	127.4520	127.4595	127.4520	2,664.00
13/10/2023	2029 On 02-May-24			Bond Future	128.98	128.9861	128.9794	128.9861	0.00
13/10/2023	2029 On 01-August-24			Bond Future	131.94	131.9649	131.9433	131.9649	0.00
13/10/2023	2029 On 07-November-24			Bond Future	133.75	133.7598	133.7481	133.7598	0.00
13/10/2023	2030 On 02-November-23			Bond Future	10.73	90.2141	89.9646	90.2141	40,531.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	863	1	1	1	0.00
13/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	889	1	1	1	0.00
13/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	837	1	1	1	0.00
13/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	4	0	0	0	800.00
13/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3433	4	3	4	0.00
13/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
13/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
13/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	121	0	0	0	500.00
13/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2911	3	3	3	0.00
13/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	434	1	0	1	500.00
13/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1805	2	2	2	500.00
13/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6076	6	6	6	0.00
13/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	4	0	0	0	500.00
13/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	204	0	0	0	0.00
13/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	873	1	1	1	0.00
13/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3526	3	4	3	0.00
13/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	75	0	0	0	500.00
13/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1517	1	2	1	0.00
13/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2756	3	3	3	0.00
13/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	46	0	0	0	800.00
13/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4922	5	5	5	0.00
13/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	534	0	1	0	0.00
13/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	504	0	1	0	0.00
13/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	519	0	1	0	0.00
13/10/2023	2030 On 01-February-24			Bond Future	10.82	88.2042	87.9423	88.2042	56,912.00
13/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	356	0	0	0	400.00
13/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2932	3	3	3	0.00
13/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	580	1	1	1	1,360.00
13/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	696	1	1	1	400.00
13/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5297	6	5	6	0.00
13/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3067	3	3	3	0.00
13/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3040	3	3	3	0.00
13/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3094	3	3	3	0.00
13/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1055	1	1	1	500.00
13/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4535	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
13/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	550	1	1	1	500.00
13/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	780	1	1	1	200.00
13/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2165	2	2	2	0.00
13/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4195	4	4	4	0.00
13/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4504	5	5	5	0.00
13/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	636	1	1	1	500.00
13/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	515	0	1	0	500.00
13/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3977	4	4	4	0.00
13/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	583	1	1	1	200.00
13/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1449	1	1	1	700.00
13/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3457	3	3	3	0.00
13/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2787	3	3	3	0.00
13/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	509	0	1	0	500.00
13/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4352	4	4	4	0.00
13/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	934	1	1	1	0.00
13/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	957	1	1	1	0.00
13/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	946	1	1	1	0.00
13/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	375	0	0	0	400.00
13/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5514	5	6	5	0.00
13/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1005	1	1	1	1,360.00
13/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4214	4	4	4	0.00
13/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3746	4	4	4	0.00
13/10/2023	2030 On 02-May-24			Bond Future	10.92	90.1898	89.9120	90.1898	0.00
13/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	828	1	1	1	0.00
13/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	820	1	1	1	0.00
13/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	836	1	1	1	0.00
13/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6129	6	6	6	0.00
13/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2138	2	2	2	1,080.00
13/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	707	1	1	1	1,000.00
13/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1143	1	1	1	1,000.00
13/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4849	5	5	5	0.00
13/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2757	3	3	3	500.00
13/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8486	9	8	9	0.00
13/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1785	2	2	2	500.00
13/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1979	2	2	2	0.00

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13/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	380	0	0	0	500.00
13/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2940	3	3	3	0.00
13/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1014	1	1	1	1,000.00
13/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5724	6	6	6	0.00
13/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4123	4	4	4	0.00
13/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	708	1	1	1	1,080.00
13/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2513	2	3	2	0.00
13/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5154	5	5	5	0.00
13/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5220	5	5	5	0.00
13/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5187	5	5	5	0.00
13/10/2023	2030 On 01-August-24			Bond Future	11.02	88.2462	87.9517	88.2462	0.00
13/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1598	2	2	2	0.00
13/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1583	2	2	2	0.00
13/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1612	2	2	2	0.00
13/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3984	4	4	4	0.00
13/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4032	4	4	4	0.00
13/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4008	4	4	4	0.00
13/10/2023	2030 On 07-November-24			Bond Future	11.14	90.3579	90.0638	90.3579	221.00
13/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2180	2	2	2	0.00
13/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2197	2	2	2	0.00
13/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2164	2	2	2	0.00
13/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3604	3	4	3	0.00
13/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3564	3	4	3	0.00
13/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3584	3	4	3	0.00
13/10/2023	2032 On 02-November-23			Bond Future	11.63	83.4382	83.0417	83.4382	114,450.00
13/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	75	0	0	0	0.00
13/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	68	0	0	0	0.00
13/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	82	0	0	0	0.00
13/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	1	0	0	0	10,000.00
13/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
13/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	660	1	1	1	0.00
13/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	4	0	0	0	0.00
13/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
13/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1177	1	1	1	0.00

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13/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	113	0	0	0	0.00
13/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
13/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	435	1	0	1	0.00
13/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
13/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	17	0	0	0	500.00
13/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2975	3	3	3	0.00
13/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1583	2	2	2	0.00
13/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	106	0	0	0	500.00
13/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2552	2	3	2	0.00
13/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4992	5	5	5	0.00
13/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1022	1	1	1	500.00
13/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1739	1	2	1	500.00
13/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4394	4	4	4	0.00
13/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	468	0	0	0	500.00
13/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2975	3	3	3	500.00
13/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5042	5	5	5	0.00
13/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	781	1	1	1	15,500.00
13/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6204	6	6	6	0.00
13/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3704	3	4	3	0.00
13/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1897	2	2	2	0.00
13/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1979	2	2	2	0.00
13/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1938	2	2	2	0.00
13/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	327	0	0	0	0.00
13/10/2023	2032 On 01-February-24			Bond Future	11.74	85.2842	84.8726	85.2842	82,308.00
13/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	541	1	1	1	1,200.00
13/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4655	5	5	5	0.00
13/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	155	0	0	0	1,200.00
13/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2328	3	2	3	0.00
13/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2353	3	2	3	0.00
13/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2303	3	2	3	0.00
13/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	883	1	1	1	500.00
13/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5027	5	5	5	0.00
13/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	416	0	0	0	500.00
13/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	557	1	1	1	200.00
13/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2106	2	2	2	0.00

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13/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4259	5	4	5	0.00
13/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	928	1	1	1	200.00
13/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5077	5	5	5	0.00
13/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2079	2	2	2	200.00
13/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3915	4	4	4	0.00
13/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	718	1	1	1	500.00
13/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5864	6	6	6	0.00
13/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1915	2	2	2	0.00
13/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1875	2	2	2	0.00
13/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1895	2	2	2	0.00
13/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5158	5	5	5	0.00
13/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8520	8	9	8	0.00
13/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	812	1	1	1	1,200.00
13/10/2023	2032 On 02-May-24			Bond Future	11.86	83.0414	82.6111	83.0414	0.00
13/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	785	1	1	1	0.00
13/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	793	1	1	1	0.00
13/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	776	1	1	1	0.00
13/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	819	1	1	1	500.00
13/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1350	1	1	1	500.00
13/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6566	7	7	7	0.00
13/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7123	7	7	7	0.00
13/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	638	1	1	1	1,000.00
13/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1080	1	1	1	1,000.00
13/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5668	6	6	6	0.00
13/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	872	1	1	1	1,550.00
13/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1734	2	2	2	1,550.00
13/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6472	6	6	6	0.00
13/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1252	1	1	1	1,000.00
13/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5676	5	6	5	0.00
13/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7649	7	8	7	0.00
13/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	887	1	1	1	1,550.00
13/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4046	4	4	4	0.00
13/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1010	1	1	1	500.00
13/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4864	5	5	5	0.00
13/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6708	6	7	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
13/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6908	7	7	7	0.00
13/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6827	6	7	6	0.00
13/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6868	7	7	7	0.00
13/10/2023	2032 On 01-August-24			Bond Future	11.98	84.9401	84.4904	84.9401	0.00
13/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1601	2	2	2	0.00
13/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1614	2	2	2	0.00
13/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1588	2	2	2	0.00
13/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5382	5	5	5	0.00
13/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5317	5	5	5	0.00
13/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5349	5	5	5	0.00
13/10/2023	2032 On 07-November-24			Bond Future	12.14	82.8054	82.3518	82.8054	243.00
13/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6617	7	7	7	0.00
13/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2367	3	2	3	1,615.00
13/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2089	2	2	2	0.00
13/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2074	2	2	2	0.00
13/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2104	2	2	2	0.00
13/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4869	5	5	5	0.00
13/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4927	5	5	5	0.00
13/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4898	5	5	5	0.00
13/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1691	2	2	2	1,615.00
13/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4478	4	4	4	0.00
13/10/2023	2033 On 02-November-23			Bond Future	117.08	117.2040	117.0760	117.2040	1,771.00
13/10/2023	2033 On 01-February-24			Bond Future	119.69	119.8259	119.6861	119.8259	6,284.00
13/10/2023	2033 On 02-May-24			Bond Future	120.93	121.0912	120.9349	121.0912	0.00
13/10/2023	2033 On 01-August-24			Bond Future	123.71	123.8877	123.7139	123.8877	0.00
13/10/2023	2033 On 07-November-24			Bond Future	125.22	125.3883	125.2201	125.3883	0.00
13/10/2023	2037 On 02-November-23			Bond Future	12.64	76.4613	75.9509	76.4613	33,917.00
13/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	4	0	0	0	0.00
13/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	4	0	0	0	0.00
13/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	3	0	0	0	0.00
13/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5953	6	6	6	0.00
13/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	665	1	1	1	731.00
13/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	79	0	0	0	731.00
13/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3350	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
13/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	13	0	0	0	731.00
13/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1300	1	1	1	0.00
13/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5880	5	6	5	0.00
13/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5767	5	6	5	0.00
13/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5823	5	6	5	0.00
13/10/2023	2037 On 01-February-24			Bond Future	12.78	73.8968	73.3693	73.8968	123,739.00
13/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1283	1	1	1	0.00
13/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1264	1	1	1	0.00
13/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1302	2	1	2	0.00
13/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6131	7	6	7	0.00
13/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2754	3	3	3	0.00
13/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	894	1	1	1	2,500.00
13/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1994	2	2	2	2,500.00
13/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4435	4	4	4	0.00
13/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	701	1	1	1	2,500.00
13/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3577	3	4	3	0.00
13/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3643	3	4	3	0.00
13/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3610	3	4	3	0.00
13/10/2023	2037 On 02-May-24			Bond Future	12.91	75.5602	75.0126	75.5602	0.00
13/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	638	1	1	1	0.00
13/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	630	1	1	1	0.00
13/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	647	1	1	1	0.00
13/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8347	8	8	8	0.00
13/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8444	8	8	8	0.00
13/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8395	8	8	8	0.00
13/10/2023	2037 On 01-August-24			Bond Future	13.05	73.0315	72.4628	73.0315	0.00
13/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3997	4	4	4	0.00
13/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5880	6	6	6	0.00
13/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1717	2	2	2	0.00
13/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1703	2	2	2	0.00
13/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1732	2	2	2	1,383.00
13/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6463	6	6	6	0.00
13/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6540	6	7	6	0.00
13/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6501	6	7	6	0.00
13/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2316	2	2	2	1,383.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3425	3	3	3	1,383.00
13/10/2023	2037 On 07-November-24			Bond Future	13.21	74.7779	74.2018	74.7779	469.00
13/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2598	3	3	3	0.00
13/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2618	3	3	3	0.00
13/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2579	3	3	3	0.00
13/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5670	5	6	5	0.00
13/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5609	5	6	5	0.00
13/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5640	5	6	5	0.00
13/10/2023	2038 On 02-November-23			Bond Future	125.94	126.7902	125.9418	126.7902	2,726.00
13/10/2023	2038 On 01-February-24			Bond Future	126.73	127.6100	126.7331	127.6100	1,961.00
13/10/2023	2038 On 02-May-24			Bond Future	129.60	130.5130	129.6017	130.5130	0.00
13/10/2023	2038 On 01-August-24			Bond Future	130.51	131.4596	130.5127	131.4596	0.00
13/10/2023	2038 On 07-November-24			Bond Future	133.68	134.6414	133.6819	134.6414	0.00
13/10/2023	2040 On 02-November-23			Bond Future	12.88	76.8525	76.2362	76.8525	20,105.00
13/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5160	6	5	6	0.00
13/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1711	2	2	2	0.00
13/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	1	0	0	0	0.00
13/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	1	0	0	0	0.00
13/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	1	0	0	0	0.00
13/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	32	0	0	0	225.00
13/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1274	2	1	2	0.00
13/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
13/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	4	0	0	0	128.00
13/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	407	1	0	1	128.00
13/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3968	5	4	5	0.00
13/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	94	0	0	0	128.00
13/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1918	2	2	2	0.00
13/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6119	6	6	6	0.00
13/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4370	4	4	4	0.00
13/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7955	7	8	7	0.00
13/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	796	1	1	1	875.00
13/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7335	7	7	7	0.00
13/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7459	7	7	7	0.00
13/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7397	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
13/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	553	0	1	0	1,100.00
13/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	35	0	0	0	1,100.00
13/10/2023	2040 On 01-February-24			Bond Future	13.01	74.0463	73.4105	74.0463	137,377.00
13/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	960	1	1	1	0.00
13/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	976	1	1	1	0.00
13/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	943	1	1	1	0.00
13/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4659	4	5	4	0.00
13/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4579	4	5	4	0.00
13/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4619	4	5	4	0.00
13/10/2023	2040 On 02-May-24			Bond Future	13.15	75.7131	75.0546	75.7131	0.00
13/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	608	1	1	1	0.00
13/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	616	1	1	1	0.00
13/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	600	1	1	1	0.00
13/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9300	9	9	9	0.00
13/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9194	9	9	9	0.00
13/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9247	9	9	9	0.00
13/10/2023	2040 On 01-August-24			Bond Future	13.29	72.9375	72.2554	72.9375	0.00
13/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1818	2	2	2	0.00
13/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1834	2	2	2	0.00
13/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1803	2	2	2	0.00
13/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6975	7	7	7	0.00
13/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6893	6	7	6	0.00
13/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6934	6	7	6	0.00
13/10/2023	2040 On 07-November-24			Bond Future	13.45	74.6813	73.9891	74.6813	954.00
13/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2906	3	3	3	0.00
13/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2885	3	3	3	0.00
13/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2927	3	3	3	0.00
13/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5936	6	6	6	0.00
13/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6000	6	6	6	0.00
13/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5968	6	6	6	0.00
13/10/2023	2044 On 02-November-23			Bond Future	12.94	73.0967	72.5087	73.0967	35,281.00
13/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
13/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
13/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	542	1	1	1	0.00
13/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1156	2	1	2	0.00
13/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	11	0	0	0	5,860.00
13/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	832	1	1	1	6,375.00
13/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5304	5	5	5	0.00
13/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1555	1	2	1	5,860.00
13/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8073	7	8	7	0.00
13/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7946	7	8	7	0.00
13/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8009	7	8	7	0.00
13/10/2023	2044 On 01-February-24			Bond Future	13.07	70.3325	69.7260	70.3325	91,388.00
13/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2979	3	3	3	0.00
13/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	788	1	1	1	0.00
13/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	774	1	1	1	0.00
13/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	802	1	1	1	0.00
13/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5069	5	5	5	0.00
13/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5156	5	5	5	0.00
13/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5113	5	5	5	0.00
13/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2046	2	2	2	5,000.00
13/10/2023	2044 On 02-May-24			Bond Future	13.20	71.9157	71.2876	71.9157	0.00
13/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	598	1	1	1	0.00
13/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	590	1	1	1	0.00
13/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	606	1	1	1	0.00
13/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9267	9	9	9	0.00
13/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9375	9	9	9	0.00
13/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9321	9	9	9	0.00
13/10/2023	2044 On 01-August-24			Bond Future	13.34	69.1785	68.5279	69.1785	0.00
13/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1688	2	2	2	0.00
13/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1673	2	2	2	0.00
13/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1702	2	2	2	0.00
13/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7271	7	7	7	0.00
13/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7357	7	7	7	0.00
13/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7314	7	7	7	0.00
13/10/2023	2044 On 07-November-24			Bond Future	13.49	70.8322	70.1720	70.8322	0.00
13/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2985	3	3	3	0.00
13/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2942	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
13/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2964	3	3	3	0.00
13/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5919	6	6	6	0.00
13/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5951	6	6	6	0.00
13/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5887	6	6	6	0.00
13/10/2023	2046 On 02-November-23			Bond Future	108.00	108.5690	108.0035	108.5690	10,546.00
13/10/2023	2046 On 01-February-24			Bond Future	110.41	110.9979	110.4114	110.9979	10,593.00
13/10/2023	2046 On 02-May-24			Bond Future	110.77	111.3774	110.7655	111.3774	0.00
13/10/2023	2046 On 01-August-24			Bond Future	113.31	113.9495	113.3105	113.9495	0.00
13/10/2023	2046 On 07-November-24			Bond Future	113.86	114.5071	113.8618	114.5071	0.00
13/10/2023	2050 On 02-November-23			Bond Future	108.93	109.8344	108.9318	109.8344	9,770.00
13/10/2023	2050 On 01-February-24			Bond Future	109.11	110.0442	109.1130	110.0442	9,695.00
13/10/2023	2050 On 02-May-24			Bond Future	111.58	112.5475	111.5829	112.5475	0.00
13/10/2023	2050 On 01-August-24			Bond Future	111.84	112.8429	111.8434	112.8429	0.00
13/10/2023	2050 On 07-November-24			Bond Future	114.56	115.5738	114.5590	115.5738	0.00
13/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	AL37 On 02-November-23			Index Future	898.14	900.1680	898.1370	900.1680	0.00
13/10/2023	AL37 On 01-February-24			Index Future	917.94	920.0840	917.9390	920.0840	0.00
13/10/2023	AL37 On 02-May-24			Index Future	938.50	940.7990	938.5010	940.7990	0.00
13/10/2023	AL37 On 01-August-24			Index Future	959.86	962.3150	959.8570	962.3150	0.00
13/10/2023	AL37 On 07-November-24			Index Future	982.96	985.4050	982.9600	985.4050	0.00
13/10/2023	AL7T On 02-November-23			Index Future	1007.54	1012.1170	1007.5410	1012.1170	0.00
13/10/2023	AL7T On 01-February-24			Index Future	1029.76	1034.5090	1029.7550	1034.5090	0.00
13/10/2023	AL7T On 02-May-24			Index Future	1052.82	1057.8000	1052.8220	1057.8000	0.00
13/10/2023	AL7T On 01-August-24			Index Future	1076.78	1081.9930	1076.7790	1081.9930	0.00
13/10/2023	AL7T On 07-November-24			Index Future	1102.70	1107.9530	1102.6970	1107.9530	0.00
13/10/2023	ALBI On 02-November-23			Index Future	882.13	886.5560	882.1290	886.5560	107.00
13/10/2023	ALBI On 01-February-24			Index Future	901.58	906.1700	901.5780	906.1700	17.00
13/10/2023	ALBI On 02-May-24			Index Future	921.77	926.5720	921.7740	926.5720	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
13/10/2023	ALBI On 01-August-24			Index Future	942.75	947.7630	942.7490	947.7630	0.00
13/10/2023	ALBI On 07-November-24			Index Future	965.44	970.5030	965.4400	970.5030	0.00
13/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	ES33 On 02-November-23			Bond Future	13.14	70.7659	70.4056	70.7659	0.00
13/10/2023	ES33 On 01-February-24			Bond Future	13.31	72.3490	71.9753	72.3490	0.00
13/10/2023	ES33 On 02-May-24			Bond Future	13.47	70.1951	69.8050	70.1951	0.00
13/10/2023	ES33 On 01-August-24			Bond Future	13.65	71.8158	71.4087	71.8158	0.00
13/10/2023	ES33 On 07-November-24			Bond Future	13.86	69.7473	69.3362	69.7473	0.00
13/10/2023	ES42 On 02-November-23			Bond Future	13.60	66.5568	66.0788	66.5568	0.00
13/10/2023	ES42 On 01-February-24			Bond Future	13.76	68.0458	67.5520	68.0458	0.00
13/10/2023	ES42 On 02-May-24			Bond Future	13.92	65.3310	64.8185	65.3310	0.00
13/10/2023	ES42 On 01-August-24			Bond Future	14.07	66.8392	66.3073	66.8392	0.00
13/10/2023	ES42 On 07-November-24			Bond Future	14.26	64.1856	63.6464	64.1856	0.00
13/10/2023	GOVI On 02-November-23			GOVI	869.42	873.7900	869.4170	873.7900	677.00
13/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	163830	12	16	12	0.00
13/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	163930	12	16	12	0.00
13/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	164030	12	16	12	0.00
13/10/2023	GOVI On 01-February-24			GOVI	888.59	893.1230	888.5860	893.1230	144.00
13/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	86060	13	9	13	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
13/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	85960	13	9	13	0.00
13/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	85860	13	9	13	0.00
13/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 02-May-24			GOVI	908.49	913.2300	908.4910	913.2300	0.00
13/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	424990	38	42	38	0.00
13/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	424890	38	42	38	0.00
13/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	424790	38	42	38	0.00
13/10/2023	GOVI On 01-August-24			GOVI	929.16	934.1160	929.1640	934.1160	0.00
13/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	142260	9	14	9	0.00
13/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	142160	9	14	9	0.00
13/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	142060	9	14	9	0.00
13/10/2023	GOVI On 07-November-24			GOVI	951.53	956.5290	951.5280	956.5290	0.00
13/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	27480	8	3	8	0.00
13/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	27380	8	3	8	0.00
13/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	27280	8	3	8	0.00
13/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2023	IGOV On 02-November-23			Index Future	327.55	328.7870	327.5480	328.7870	475.00
13/10/2023	IGOV On 01-February-24			Index Future	334.85	336.1420	334.8510	336.1420	0.00
13/10/2023	IGOV On 02-May-24			Index Future	342.43	343.7890	342.4310	343.7890	0.00
13/10/2023	IGOV On 01-August-24			Index Future	350.30	351.7290	350.3000	351.7290	0.00
13/10/2023	IGOV On 07-November-24			Index Future	358.81	360.2500	358.8120	360.2500	0.00
13/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
13/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
13/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.50	91.4900	91.5000	91.4900	0.00
13/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.50	91.4900	91.5000	91.4900	0.00
13/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.53	91.4700	91.4700	91.4700	0.00
13/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4800	91.4800	91.4800	0.00
13/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.44	91.5800	91.5600	91.5800	0.00
13/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.21	91.7900	91.7900	91.7900	0.00
13/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.15	91.8600	91.8500	91.8600	0.00
13/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.07	91.9400	91.9300	91.9400	0.00
13/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.10	91.9200	91.9000	91.9200	0.00
13/10/2023	R035 On 02-November-23			Bond Future	12.34	81.2111	80.8280	81.2111	114,835.00
13/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	70	0	0	0	6,500.00
13/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	12	0	0	0	0.00
13/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	11	0	0	0	0.00
13/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	13	0	0	0	0.00
13/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	1	0	0	0	400.00
13/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2765	3	3	3	0.00
13/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
13/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	718	1	1	1	731.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6061	6	6	6	0.00
13/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	88	0	0	0	731.00
13/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	11	0	0	0	731.00
13/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1205	1	1	1	0.00
13/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3208	3	3	3	0.00
13/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6559	6	7	6	0.00
13/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	199	0	0	0	400.00
13/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9478	9	9	9	0.00
13/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4827	4	5	4	0.00
13/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4936	5	5	5	0.00
13/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4881	5	5	5	0.00
13/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3406	3	3	3	0.00
13/10/2023	R035 On 01-February-24			Bond Future	12.47	83.0079	82.6101	83.0079	57,207.00
13/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	89	0	0	0	400.00
13/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	267	0	0	0	400.00
13/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5539	6	6	6	0.00
13/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1612	2	2	2	0.00
13/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1634	2	2	2	0.00
13/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1591	2	2	2	0.00
13/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3068	3	3	3	0.00
13/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3009	3	3	3	0.00
13/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3038	3	3	3	0.00
13/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	811	1	1	1	400.00
13/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7453	7	7	7	0.00
13/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10164	10	10	10	0.00
13/10/2023	R035 On 02-May-24			Bond Future	12.60	80.3633	79.9476	80.3633	0.00
13/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	699	1	1	1	0.00
13/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	681	1	1	1	0.00
13/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	690	1	1	1	0.00
13/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7999	8	8	8	0.00
13/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8046	8	8	8	0.00
13/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7953	8	8	8	0.00
13/10/2023	R035 On 01-August-24			Bond Future	12.73	82.2008	81.7663	82.2008	0.00
13/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1685	2	2	2	0.00
13/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1699	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
13/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1671	2	2	2	0.00
13/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6371	6	6	6	0.00
13/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6296	6	6	6	0.00
13/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6333	6	6	6	0.00
13/10/2023	R035 On 07-November-24			Bond Future	12.89	79.6508	79.2126	79.6508	0.00
13/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2300	2	2	2	0.00
13/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2282	2	2	2	0.00
13/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2319	2	2	2	0.00
13/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5710	5	6	5	0.00
13/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5773	6	6	6	0.00
13/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5741	5	6	5	0.00
13/10/2023	R053 On 02-November-23			Bond Future	12.85	92.6037	91.8703	92.6037	5,189.00
13/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1251	2	1	2	0.00
13/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1216	2	1	2	0.00
13/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1183	2	1	2	0.00
13/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1480	1	1	1	0.00
13/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1444	1	1	1	0.00
13/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1409	1	1	1	0.00
13/10/2023	R053 On 01-February-24			Bond Future	12.98	94.6525	93.8958	94.6525	0.00
13/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3175	4	3	4	0.00
13/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3104	4	3	4	0.00
13/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3140	4	3	4	0.00
13/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3472	3	3	3	0.00
13/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3505	3	4	3	0.00
13/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3439	3	3	3	0.00
13/10/2023	R053 On 02-May-24			Bond Future	13.11	90.9177	90.1336	90.9177	0.00
13/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4097	5	4	5	0.00
13/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4063	4	4	4	0.00
13/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4133	5	4	5	0.00
13/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4575	4	5	4	0.00
13/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4640	4	5	4	0.00
13/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4608	4	5	4	0.00
13/10/2023	R053 On 01-August-24			Bond Future	13.23	92.9963	92.1839	92.9963	0.00
13/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4833	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
13/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4867	5	5	5	0.00
13/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4799	5	5	5	0.00
13/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5479	5	5	5	0.00
13/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5414	5	5	5	0.00
13/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5447	5	5	5	0.00
13/10/2023	R053 On 07-November-24			Bond Future	13.38	89.3479	88.5236	89.3479	0.00
13/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3973	4	4	4	0.00
13/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4001	4	4	4	0.00
13/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3946	4	4	4	0.00
13/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7924	7	8	7	0.00
13/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7841	7	8	7	0.00
13/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7882	7	8	7	0.00
13/10/2023	R186 On 02-November-23			Bond Future	9.33	107.2789	107.0821	107.2789	55,238.00
13/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	470	1	0	1	0.00
13/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	487	1	0	1	0.00
13/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	453	1	0	1	0.00
13/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	152	0	0	0	1,715.00
13/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2915	3	3	3	0.00
13/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	5	0	0	0	1,715.00
13/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	629	1	1	1	0.00
13/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	307	0	0	0	0.00
13/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	287	0	0	0	0.00
13/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	297	0	0	0	0.00
13/10/2023	R186 On 01-February-24			Bond Future	9.36	104.3425	104.1333	104.3425	81,271.00
13/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1101	1	1	1	0.00
13/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1087	1	1	1	0.00
13/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1116	1	1	1	0.00
13/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	721	1	1	1	0.00
13/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	741	1	1	1	0.00
13/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	731	1	1	1	0.00
13/10/2023	R186 On 02-May-24			Bond Future	9.39	106.6914	106.4658	106.6914	0.00
13/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	154	0	0	0	0.00
13/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	151	0	0	0	0.00
13/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	156	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
13/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2759	3	3	3	0.00
13/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1604	2	2	2	2,030.00
13/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	452	0	0	0	2,030.00
13/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	820	1	1	1	0.00
13/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3417	3	3	3	0.00
13/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3461	3	3	3	0.00
13/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3439	3	3	3	0.00
13/10/2023	R186 On 01-August-24			Bond Future	9.41	103.8202	103.5774	103.8202	0.00
13/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	552	1	1	1	0.00
13/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	546	1	1	1	0.00
13/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	558	1	1	1	0.00
13/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2067	2	2	2	0.00
13/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2098	2	2	2	0.00
13/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2083	2	2	2	0.00
13/10/2023	R186 On 07-November-24			Bond Future	9.45	106.3054	106.0655	106.3054	3,801.00
13/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	996	1	1	1	0.00
13/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	987	1	1	1	0.00
13/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1006	1	1	1	0.00
13/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1586	1	2	1	0.00
13/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1606	1	2	1	0.00
13/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1596	1	2	1	0.00
13/10/2023	R197 On 02-November-23			Bond Future	342.63	342.4547	342.6256	342.4547	0.00
13/10/2023	R202 On 02-November-23			Bond Future	252.58	253.7923	252.5840	253.7923	4,558.00
13/10/2023	R202 On 01-February-24			Bond Future	253.24	254.4979	253.2438	254.4979	5,070.00
13/10/2023	R202 On 02-May-24			Bond Future	258.98	260.2876	258.9762	260.2876	0.00
13/10/2023	R202 On 01-August-24			Bond Future	259.83	261.2049	259.8343	261.2049	0.00
13/10/2023	R202 On 07-November-24			Bond Future	266.14	267.5274	266.1441	267.5274	0.00
13/10/2023	R209 On 02-November-23			Bond Future	12.40	62.5976	62.2173	62.5976	17,722.00
13/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	4	0	0	0	0.00
13/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	3	0	0	0	0.00
13/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	4	0	0	0	0.00
13/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4923	5	5	5	0.00
13/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5021	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
13/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4972	5	5	5	0.00
13/10/2023	R209 On 01-February-24			Bond Future	12.51	63.9826	63.5891	63.9826	10,589.00
13/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1226	1	1	1	0.00
13/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1244	1	1	1	0.00
13/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1209	1	1	1	0.00
13/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2969	3	3	3	0.00
13/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2912	3	3	3	0.00
13/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2940	3	3	3	0.00
13/10/2023	R209 On 02-May-24			Bond Future	12.63	62.2694	61.8600	62.2694	0.00
13/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	559	1	1	1	0.00
13/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	566	1	1	1	0.00
13/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	552	1	1	1	0.00
13/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7348	7	7	7	0.00
13/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7262	7	7	7	0.00
13/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7305	7	7	7	0.00
13/10/2023	R209 On 01-August-24			Bond Future	12.75	63.6932	63.2672	63.6932	0.00
13/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1455	2	1	2	0.00
13/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1468	2	1	2	0.00
13/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1443	2	1	2	0.00
13/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5771	5	6	5	0.00
13/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5702	5	6	5	0.00
13/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5737	5	6	5	0.00
13/10/2023	R209 On 07-November-24			Bond Future	12.89	62.0602	61.6292	62.0602	101.00
13/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2161	2	2	2	0.00
13/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2178	2	2	2	0.00
13/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2144	2	2	2	0.00
13/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5092	5	5	5	0.00
13/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5036	5	5	5	0.00
13/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5064	5	5	5	0.00
13/10/2023	R210 On 02-November-23			Bond Future	225.80	226.0529	225.8037	226.0529	246.00
13/10/2023	R210 On 01-February-24			Bond Future	230.84	231.1100	230.8380	231.1100	501.00
13/10/2023	R210 On 02-May-24			Bond Future	232.81	233.1151	232.8111	233.1151	0.00
13/10/2023	R210 On 01-August-24			Bond Future	238.16	238.4986	238.1608	238.4986	0.00
13/10/2023	R210 On 07-November-24			Bond Future	240.61	240.9369	240.6099	240.9369	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
13/10/2023	R213 On 02-November-23			Bond Future	11.29	80.6083	80.3117	80.6083	15,385.00
13/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	362	0	0	0	0.00
13/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	378	1	0	1	0.00
13/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	345	0	0	0	0.00
13/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5671	6	6	6	0.00
13/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	133	0	0	0	731.00
13/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1097	1	1	1	731.00
13/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1628	1	2	1	0.00
13/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	9	0	0	0	731.00
13/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	472	0	0	0	0.00
13/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1112	1	1	1	0.00
13/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1060	1	1	1	0.00
13/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1085	1	1	1	0.00
13/10/2023	R213 On 01-February-24			Bond Future	11.41	82.3917	82.0824	82.3917	25,612.00
13/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2573	3	3	3	0.00
13/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2548	3	3	3	0.00
13/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2598	3	3	3	0.00
13/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1327	1	1	1	0.00
13/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1357	1	1	1	0.00
13/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1342	1	1	1	0.00
13/10/2023	R213 On 02-May-24			Bond Future	11.51	80.6868	80.3615	80.6868	0.00
13/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	753	1	1	1	0.00
13/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	745	1	1	1	0.00
13/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	761	1	1	1	0.00
13/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5807	6	6	6	0.00
13/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5878	6	6	6	0.00
13/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5842	6	6	6	0.00
13/10/2023	R213 On 01-August-24			Bond Future	11.62	82.5317	82.1898	82.5317	0.00
13/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1580	2	2	2	0.00
13/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1567	2	2	2	0.00
13/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1592	2	2	2	0.00
13/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4540	4	5	4	0.00
13/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4597	4	5	4	0.00
13/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4569	4	5	4	0.00
13/10/2023	R213 On 07-November-24			Bond Future	11.76	80.9450	80.6016	80.9450	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
13/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2124	2	2	2	0.00
13/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2108	2	2	2	0.00
13/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2140	2	2	2	0.00
13/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4188	4	4	4	0.00
13/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4234	4	4	4	0.00
13/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4211	4	4	4	0.00
13/10/2023	R214 On 02-November-23			Bond Future	12.75	58.4078	57.9581	58.4078	19,961.00
13/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	1	0	0	0	0.00
13/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
13/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	1	0	0	0	0.00
13/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6196	6	6	6	0.00
13/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6301	6	6	6	0.00
13/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6248	6	6	6	0.00
13/10/2023	R214 On 01-February-24			Bond Future	12.87	59.7001	59.2359	59.7001	6,579.00
13/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	740	1	1	1	0.00
13/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	753	1	1	1	0.00
13/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	727	1	1	1	0.00
13/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4098	4	4	4	0.00
13/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4027	4	4	4	0.00
13/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4062	4	4	4	0.00
13/10/2023	R214 On 02-May-24			Bond Future	12.99	57.7385	57.2575	57.7385	0.00
13/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	512	1	1	1	0.00
13/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	519	1	1	1	0.00
13/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	505	1	1	1	0.00
13/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7804	7	8	7	0.00
13/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7713	7	8	7	0.00
13/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7758	7	8	7	0.00
13/10/2023	R214 On 01-August-24			Bond Future	13.10	59.0588	58.5601	59.0588	0.00
13/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1540	2	2	2	0.00
13/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1553	2	2	2	0.00
13/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1526	2	2	2	0.00
13/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5804	5	6	5	0.00
13/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5735	5	6	5	0.00
13/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5769	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R214 On 07-November-24			Bond Future	13.25	57.1636	56.6578	57.1636	0.00
13/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2376	3	2	3	0.00
13/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2393	3	2	3	0.00
13/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2358	3	2	3	0.00
13/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5182	5	5	5	0.00
13/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5127	5	5	5	0.00
13/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5154	5	5	5	0.00
13/10/2023	R248 On 02-November-23			Bond Future	12.85	71.8567	71.2578	71.8567	62,730.00
13/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
13/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
13/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
13/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	312	0	0	0	207.00
13/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3954	5	4	5	0.00
13/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	5	0	0	0	207.00
13/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2241	2	2	2	0.00
13/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6106	6	6	6	0.00
13/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	100	0	0	0	207.00
13/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8219	8	8	8	0.00
13/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8088	7	8	7	0.00
13/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8153	8	8	8	0.00
13/10/2023	R248 On 01-February-24			Bond Future	12.98	73.4466	72.8289	73.4466	171,878.00
13/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2832	3	3	3	0.00
13/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5562	6	6	6	0.00
13/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	748	1	1	1	0.00
13/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	760	1	1	1	0.00
13/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	735	1	1	1	0.00
13/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	958	1	1	1	100.00
13/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	215	0	0	0	1,000.00
13/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3689	4	4	4	0.00
13/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1668	1	2	1	1,000.00
13/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4730	4	5	4	0.00
13/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8925	8	9	8	0.00
13/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5450	5	5	5	0.00
13/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5356	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
13/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5403	5	5	5	0.00
13/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	971	1	1	1	1,100.00
13/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2193	2	2	2	1,100.00
13/10/2023	R248 On 02-May-24			Bond Future	13.10	70.6503	70.0107	70.6503	0.00
13/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	538	1	1	1	0.00
13/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	546	1	1	1	0.00
13/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	531	1	1	1	0.00
13/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10140	10	10	10	0.00
13/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10024	9	10	9	0.00
13/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10082	10	10	10	0.00
13/10/2023	R248 On 01-August-24			Bond Future	13.22	72.2656	71.6035	72.2656	13,000.00
13/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1928	2	2	2	0.00
13/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1944	2	2	2	0.00
13/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1911	2	2	2	0.00
13/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6947	7	7	7	0.00
13/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6863	6	7	6	0.00
13/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6905	6	7	6	0.00
13/10/2023	R248 On 07-November-24			Bond Future	13.37	69.5408	68.8687	69.5408	0.00
13/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3049	3	3	3	0.00
13/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3070	3	3	3	0.00
13/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3027	3	3	3	0.00
13/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6116	6	6	6	0.00
13/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6050	6	6	6	0.00
13/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6083	6	6	6	0.00
13/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00