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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/09/2023 TO: 27/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	2025 On 02-November-23			Bond Future	172.70	172.7783	172.6972	172.7783	5,469.00
27/09/2023	2025 On 01-February-24			Bond Future	174.76	174.8453	174.7622	174.8453	2,884.00
27/09/2023	2025 On 02-May-24			Bond Future	178.70	178.7824	178.6981	178.7824	0.00
27/09/2023	2025 On 01-August-24			Bond Future	180.82	180.9015	180.8175	180.9015	0.00
27/09/2023	2025 On 07-November-24			Bond Future	185.06	185.1429	185.0592	185.1429	0.00
27/09/2023	2029 On 02-November-23			Bond Future	125.23	125.2215	125.2279	125.2215	2,068.00
27/09/2023	2029 On 01-February-24			Bond Future	128.03	128.0189	128.0252	128.0189	728.00
27/09/2023	2029 On 02-May-24			Bond Future	129.54	129.5359	129.5430	129.5359	0.00
27/09/2023	2029 On 01-August-24			Bond Future	132.41	132.4037	132.4122	132.4037	0.00
27/09/2023	2029 On 07-November-24			Bond Future	134.12	134.1064	134.1172	134.1064	0.00
27/09/2023	2030 On 02-November-23			Bond Future	10.85	89.6531	89.4371	89.6531	91,114.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	919	1	1	1	0.00
27/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	898	1	1	1	0.00
27/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	941	1	1	1	0.00
27/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
27/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	48	0	0	0	800.00
27/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3111	3	3	3	0.00
27/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	252	0	0	0	500.00
27/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	2646	3	3	3	0.00
27/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	12	0	0	0	500.00
27/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	1696	2	2	2	500.00
27/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	5599	6	6	6	0.00
27/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	557	1	1	1	500.00
27/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	623	1	1	1	0.00
27/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	55	0	0	0	500.00
27/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1523	1	2	1	0.00
27/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	2176	2	2	2	0.00
27/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	337	0	0	0	500.00
27/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	4065	4	4	4	0.00
27/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	252	0	0	0	800.00
27/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	3328	3	3	3	0.00
27/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	5449	5	5	5	0.00
27/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	1084	1	1	1	0.00
27/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	1123	1	1	1	0.00
27/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	1103	1	1	1	0.00
27/09/2023	2030 On 01-February-24			Bond Future	10.95	87.6282	87.4072	87.6282	0.00
27/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	561	1	1	1	400.00
27/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	4931	5	5	5	0.00
27/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	253	0	0	0	400.00
27/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	2685	3	3	3	0.00
27/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	448	0	0	0	1,360.00
27/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	2813	3	3	3	0.00
27/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	2838	3	3	3	0.00
27/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	2787	3	3	3	0.00
27/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	643	1	1	1	200.00
27/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	1960	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
27/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	3880	4	4	4	0.00
27/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	420	0	0	0	500.00
27/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	905	1	1	1	500.00
27/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4203	4	4	4	0.00
27/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4173	4	4	4	0.00
27/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	502	1	1	1	500.00
27/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	720	1	1	1	500.00
27/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	4378	4	4	4	0.00
27/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	712	1	1	1	500.00
27/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	3171	3	3	3	0.00
27/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4757	5	5	5	0.00
27/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	804	1	1	1	200.00
27/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1778	2	2	2	700.00
27/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3855	4	4	4	0.00
27/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1239	1	1	1	0.00
27/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1214	1	1	1	0.00
27/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1226	1	1	1	0.00
27/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1293	1	1	1	1,360.00
27/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4617	4	5	4	0.00
27/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	4146	4	4	4	0.00
27/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	545	1	1	1	400.00
27/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5946	6	6	6	0.00
27/09/2023	2030 On 02-May-24			Bond Future	11.06	89.5804	89.3548	89.5804	0.00
27/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	624	1	1	1	0.00
27/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	632	1	1	1	0.00
27/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	616	1	1	1	0.00
27/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1566	2	2	2	500.00
27/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2507	3	3	3	500.00
27/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	7984	8	8	8	0.00
27/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	5743	6	6	6	0.00
27/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	1911	2	2	2	1,080.00
27/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	515	1	1	1	1,000.00
27/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	943	1	1	1	1,000.00
27/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	4512	5	5	5	0.00
27/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1233	1	1	1	1,000.00

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27/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	4480	4	4	4	0.00
27/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	6090	6	6	6	0.00
27/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	879	1	1	1	1,080.00
27/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2843	3	3	3	0.00
27/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	435	0	0	0	500.00
27/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	2286	2	2	2	0.00
27/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	3278	3	3	3	0.00
27/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5573	5	6	5	0.00
27/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	5507	5	6	5	0.00
27/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	5540	5	6	5	0.00
27/09/2023	2030 On 01-August-24			Bond Future	11.19	87.5366	87.3069	87.5366	0.00
27/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1334	1	1	1	0.00
27/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1347	1	1	1	0.00
27/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1322	1	1	1	0.00
27/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	4415	4	4	4	0.00
27/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	4364	4	4	4	0.00
27/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	4390	4	4	4	0.00
27/09/2023	2030 On 07-November-24			Bond Future	11.34	89.5632	89.3293	89.5632	0.00
27/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	1916	2	2	2	0.00
27/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	1901	2	2	2	0.00
27/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	1932	2	2	2	0.00
27/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	4034	4	4	4	0.00
27/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	4075	4	4	4	0.00
27/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	4054	4	4	4	0.00
27/09/2023	2032 On 02-November-23			Bond Future	11.76	82.6226	82.4074	82.6226	171,433.00
27/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	208	0	0	0	0.00
27/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	218	0	0	0	0.00
27/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	199	0	0	0	0.00
27/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	19	0	0	0	10,000.00
27/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
27/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	577	1	1	1	0.00
27/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	59	0	0	0	0.00
27/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	1	0	0	0	500.00
27/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	771	1	1	1	0.00

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27/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1195	1	1	1	0.00
27/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	259	0	0	0	0.00
27/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	5	0	0	0	500.00
27/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	1	0	0	0	500.00
27/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	1525	2	2	2	0.00
27/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	102	0	0	0	500.00
27/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	2692	3	3	3	0.00
27/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	457	0	0	0	500.00
27/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	5627	5	6	5	0.00
27/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	3271	3	3	3	0.00
27/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	2519	2	3	2	500.00
27/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	5033	5	5	5	0.00
27/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	1121	1	1	1	500.00
27/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1527	1	2	1	15,500.00
27/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6838	7	7	7	0.00
27/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	3663	3	4	3	500.00
27/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	5677	5	6	5	0.00
27/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1799	2	2	2	500.00
27/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	4356	4	4	4	0.00
27/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2744	3	3	3	0.00
27/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2668	3	3	3	0.00
27/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2706	3	3	3	0.00
27/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	904	1	1	1	0.00
27/09/2023	2032 On 01-February-24			Bond Future	11.89	84.4481	84.2280	84.4481	0.00
27/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	119	0	0	0	1,200.00
27/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	463	1	0	1	1,200.00
27/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4330	4	4	4	0.00
27/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2159	2	2	2	0.00
27/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2135	2	2	2	0.00
27/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2182	2	2	2	0.00
27/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	339	0	0	0	500.00
27/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	799	1	1	1	500.00
27/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	4679	5	5	5	0.00
27/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	479	1	0	1	200.00
27/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	1952	2	2	2	0.00

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27/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	3959	4	4	4	0.00
27/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1273	1	1	1	200.00
27/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2570	2	3	2	200.00
27/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5644	5	6	5	0.00
27/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	1016	1	1	1	500.00
27/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	4475	4	4	4	0.00
27/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	6432	6	6	6	0.00
27/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2349	2	2	2	0.00
27/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2392	2	2	2	0.00
27/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2370	2	2	2	0.00
27/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	1132	1	1	1	1,200.00
27/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5724	6	6	6	0.00
27/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	9129	9	9	9	0.00
27/09/2023	2032 On 02-May-24			Bond Future	12.02	82.1674	81.9427	82.1674	0.00
27/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	623	1	1	1	0.00
27/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	616	1	1	1	0.00
27/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	630	1	1	1	0.00
27/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	500	1	0	1	1,000.00
27/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	893	1	1	1	1,000.00
27/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5307	5	5	5	0.00
27/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	6699	7	7	7	0.00
27/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	651	1	1	1	500.00
27/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1170	1	1	1	500.00
27/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6164	6	6	6	0.00
27/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1553	2	2	2	1,550.00
27/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	697	1	1	1	1,550.00
27/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6965	7	7	7	0.00
27/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1277	1	1	1	500.00
27/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	5353	5	5	5	0.00
27/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1131	1	1	1	1,550.00
27/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4533	4	5	4	0.00
27/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	7209	7	7	7	0.00
27/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1559	1	2	1	1,000.00
27/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	6157	6	6	6	0.00
27/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	8179	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
27/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	7333	7	7	7	0.00
27/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	7415	7	7	7	0.00
27/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	7374	7	7	7	0.00
27/09/2023	2032 On 01-August-24			Bond Future	12.16	83.9663	83.7374	83.9663	0.00
27/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1393	1	1	1	0.00
27/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1379	1	1	1	0.00
27/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1406	1	1	1	0.00
27/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5862	6	6	6	0.00
27/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5926	6	6	6	0.00
27/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5894	6	6	6	0.00
27/09/2023	2032 On 07-November-24			Bond Future	12.34	81.7445	81.5114	81.7445	0.00
27/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	1911	2	2	2	0.00
27/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	1927	2	2	2	0.00
27/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	1896	2	2	2	0.00
27/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5588	5	6	5	0.00
27/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5532	5	6	5	0.00
27/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5560	5	6	5	0.00
27/09/2023	2033 On 02-November-23			Bond Future	117.60	117.6859	117.5998	117.6859	2,258.00
27/09/2023	2033 On 01-February-24			Bond Future	120.23	120.3149	120.2267	120.3149	5,737.00
27/09/2023	2033 On 02-May-24			Bond Future	121.47	121.5634	121.4738	121.5634	0.00
27/09/2023	2033 On 01-August-24			Bond Future	124.16	124.2547	124.1644	124.2547	0.00
27/09/2023	2033 On 07-November-24			Bond Future	125.58	125.6685	125.5779	125.6685	0.00
27/09/2023	2037 On 02-November-23			Bond Future	12.82	75.1475	75.0689	75.1475	73,395.00
27/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	15	0	0	0	0.00
27/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	14	0	0	0	0.00
27/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	16	0	0	0	0.00
27/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	137	0	0	0	731.00
27/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	5202	5	5	5	0.00
27/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	690	1	1	1	731.00
27/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	4290	4	4	4	0.00
27/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	144	0	0	0	731.00
27/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	2207	2	2	2	0.00
27/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	6661	7	7	7	0.00
27/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	6773	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
27/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	6717	7	7	7	0.00
27/09/2023	2037 On 01-February-24			Bond Future	12.96	72.5517	72.4713	72.5517	76,958.00
27/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1164	1	1	1	0.00
27/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1181	1	1	1	0.00
27/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1147	1	1	1	0.00
27/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	5591	6	6	6	0.00
27/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	2489	3	2	3	0.00
27/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	818	1	1	1	2,500.00
27/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2627	3	3	3	2,500.00
27/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	5257	5	5	5	0.00
27/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	1060	1	1	1	2,500.00
27/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	4424	4	4	4	0.00
27/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	4354	4	4	4	0.00
27/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	4389	4	4	4	0.00
27/09/2023	2037 On 02-May-24			Bond Future	13.10	74.1679	74.0859	74.1679	0.00
27/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	546	1	1	1	0.00
27/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	554	1	1	1	0.00
27/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	539	1	1	1	0.00
27/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	9280	9	9	9	0.00
27/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	9181	9	9	9	0.00
27/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	9230	9	9	9	0.00
27/09/2023	2037 On 01-August-24			Bond Future	13.26	71.5358	71.4527	71.5358	0.00
27/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1484	2	1	2	0.00
27/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1499	2	1	2	0.00
27/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1470	1	1	1	0.00
27/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	7317	7	7	7	0.00
27/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	7240	7	7	7	0.00
27/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	7278	7	7	7	0.00
27/09/2023	2037 On 07-November-24			Bond Future	13.44	73.1902	73.1062	73.1902	0.00
27/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2324	2	2	2	0.00
27/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2306	2	2	2	0.00
27/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2341	2	2	2	0.00
27/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	6429	6	6	6	0.00
27/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	6493	6	6	6	0.00
27/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	6461	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
27/09/2023	2038 On 02-November-23			Bond Future	126.71	126.6971	126.7118	126.6971	4,695.00
27/09/2023	2038 On 01-February-24			Bond Future	127.53	127.5107	127.5256	127.5107	0.00
27/09/2023	2038 On 02-May-24			Bond Future	130.40	130.3818	130.3975	130.3818	0.00
27/09/2023	2038 On 01-August-24			Bond Future	131.22	131.1990	131.2168	131.1990	0.00
27/09/2023	2038 On 07-November-24			Bond Future	134.29	134.2738	134.2937	134.2738	0.00
27/09/2023	2040 On 02-November-23			Bond Future	13.01	75.6588	75.5496	75.6588	49,606.00
27/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	7	0	0	0	0.00
27/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	7	0	0	0	0.00
27/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	6	0	0	0	0.00
27/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	4	0	0	0	875.00
27/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	91	0	0	0	875.00
27/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1311	1	1	1	0.00
27/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	21	0	0	0	128.00
27/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	539	1	1	1	128.00
27/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	3601	4	4	4	0.00
27/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	413	0	0	0	128.00
27/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2737	3	3	3	0.00
27/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6822	7	7	7	0.00
27/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1519	1	2	1	875.00
27/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	5116	5	5	5	0.00
27/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	8646	9	9	9	0.00
27/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	8151	8	8	8	0.00
27/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	8028	8	8	8	0.00
27/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	8089	8	8	8	0.00
27/09/2023	2040 On 01-February-24			Bond Future	13.15	72.8239	72.7122	72.8239	94,218.00
27/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	947	1	1	1	0.00
27/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	933	1	1	1	0.00
27/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	962	1	1	1	0.00
27/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	5264	5	5	5	0.00
27/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	5347	5	5	5	0.00
27/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	5305	5	5	5	0.00
27/09/2023	2040 On 02-May-24			Bond Future	13.29	74.4462	74.3322	74.4462	0.00
27/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	563	1	1	1	0.00
27/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	556	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
27/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	570	1	1	1	0.00
27/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9871	10	10	10	0.00
27/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9979	10	10	10	0.00
27/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9925	10	10	10	0.00
27/09/2023	2040 On 01-August-24			Bond Future	13.45	71.5697	71.4539	71.5697	0.00
27/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1625	2	2	2	0.00
27/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1609	2	2	2	0.00
27/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1641	2	2	2	0.00
27/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	7502	7	8	7	0.00
27/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	7582	8	8	8	0.00
27/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	7542	7	8	7	0.00
27/09/2023	2040 On 07-November-24			Bond Future	13.63	73.2244	73.1069	73.2244	0.00
27/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	2658	3	3	3	0.00
27/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	2678	3	3	3	0.00
27/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	2637	3	3	3	0.00
27/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6634	7	7	7	0.00
27/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6569	7	7	7	0.00
27/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6601	7	7	7	0.00
27/09/2023	2044 On 02-November-23			Bond Future	13.10	71.7790	71.6438	71.7790	52,387.00
27/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	3	0	0	0	0.00
27/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	3	0	0	0	0.00
27/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	3	0	0	0	0.00
27/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	609	1	1	1	0.00
27/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1121	1	1	1	0.00
27/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	34	0	0	0	5,860.00
27/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1662	2	2	2	6,375.00
27/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2487	2	2	2	5,860.00
27/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	6192	6	6	6	0.00
27/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8814	9	9	9	0.00
27/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8941	9	9	9	0.00
27/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8877	9	9	9	0.00
27/09/2023	2044 On 01-February-24			Bond Future	13.24	68.9835	68.8452	68.9835	36,258.00
27/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	2751	3	3	3	0.00
27/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	756	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
27/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	769	1	1	1	0.00
27/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	744	1	1	1	0.00
27/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	6007	6	6	6	0.00
27/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5917	6	6	6	0.00
27/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5962	6	6	6	0.00
27/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2699	3	3	3	5,000.00
27/09/2023	2044 On 02-May-24			Bond Future	13.38	70.5202	70.3791	70.5202	0.00
27/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	538	1	1	1	0.00
27/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	545	1	1	1	0.00
27/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	531	1	1	1	0.00
27/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	10225	10	10	10	0.00
27/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	10114	10	10	10	0.00
27/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	10169	10	10	10	0.00
27/09/2023	2044 On 01-August-24			Bond Future	13.54	67.6829	67.5393	67.6829	0.00
27/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1462	2	1	2	0.00
27/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1477	2	1	2	0.00
27/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1447	1	1	1	0.00
27/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	8120	8	8	8	0.00
27/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	8034	8	8	8	0.00
27/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	8077	8	8	8	0.00
27/09/2023	2044 On 07-November-24			Bond Future	13.71	69.2475	69.1016	69.2475	0.00
27/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2603	3	3	3	0.00
27/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2583	3	3	3	0.00
27/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	2622	3	3	3	0.00
27/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6594	7	7	7	0.00
27/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6662	7	7	7	0.00
27/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6628	7	7	7	0.00
27/09/2023	2046 On 02-November-23			Bond Future	109.00	108.9918	109.0047	108.9918	16,148.00
27/09/2023	2046 On 01-February-24			Bond Future	111.44	111.4267	111.4396	111.4267	0.00
27/09/2023	2046 On 02-May-24			Bond Future	111.80	111.7896	111.8036	111.7896	0.00
27/09/2023	2046 On 01-August-24			Bond Future	114.28	114.2640	114.2793	114.2640	0.00
27/09/2023	2046 On 07-November-24			Bond Future	114.76	114.7388	114.7565	114.7388	0.00
27/09/2023	2050 On 02-November-23			Bond Future	110.82	110.8051	110.8178	110.8051	14,081.00
27/09/2023	2050 On 01-February-24			Bond Future	111.05	111.0329	111.0457	111.0329	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
27/09/2023	2050 On 02-May-24			Bond Future	113.55	113.5330	113.5467	113.5330	0.00
27/09/2023	2050 On 01-August-24			Bond Future	113.76	113.7408	113.7563	113.7408	0.00
27/09/2023	2050 On 07-November-24			Bond Future	116.42	116.4061	116.4233	116.4061	0.00
27/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	AL37 On 02-November-23			Index Future	894.43	895.9440	894.4320	895.9440	0.00
27/09/2023	AL37 On 01-February-24			Index Future	914.19	915.7380	914.1920	915.7380	0.00
27/09/2023	AL37 On 02-May-24			Index Future	934.57	936.1480	934.5690	936.1480	0.00
27/09/2023	AL37 On 01-August-24			Index Future	955.07	956.6760	955.0650	956.6760	0.00
27/09/2023	AL37 On 07-November-24			Index Future	977.27	978.9110	977.2660	978.9110	0.00
27/09/2023	AL7T On 02-November-23			Index Future	999.56	1001.6220	999.5590	1001.6220	0.00
27/09/2023	AL7T On 01-February-24			Index Future	1021.64	1023.7510	1021.6420	1023.7510	0.00
27/09/2023	AL7T On 02-May-24			Index Future	1044.41	1046.5680	1044.4140	1046.5680	0.00
27/09/2023	AL7T On 01-August-24			Index Future	1067.32	1069.5180	1067.3190	1069.5180	0.00
27/09/2023	AL7T On 07-November-24			Index Future	1092.13	1094.3750	1092.1300	1094.3750	0.00
27/09/2023	ALBI On 02-November-23			Index Future	875.12	876.7130	875.1200	876.7130	107.00
27/09/2023	ALBI On 01-February-24			Index Future	894.45	896.0820	894.4530	896.0820	0.00
27/09/2023	ALBI On 02-May-24			Index Future	914.39	916.0540	914.3900	916.0540	0.00
27/09/2023	ALBI On 01-August-24			Index Future	934.44	936.1420	934.4440	936.1420	0.00
27/09/2023	ALBI On 07-November-24			Index Future	956.17	957.8990	956.1660	957.8990	0.00
27/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	ES33 On 02-November-23			Bond Future	13.30	69.7875	69.7051	69.7875	0.00
27/09/2023	ES33 On 01-February-24			Bond Future	13.48	71.3466	71.2621	71.3466	0.00
27/09/2023	ES33 On 02-May-24			Bond Future	13.66	69.1537	69.0676	69.1537	0.00
27/09/2023	ES33 On 01-August-24			Bond Future	13.85	70.6830	70.5957	70.6830	0.00
27/09/2023	ES33 On 07-November-24			Bond Future	14.09	68.5338	68.4453	68.5338	0.00
27/09/2023	ES42 On 02-November-23			Bond Future	13.78	65.3401	65.2476	65.3401	0.00
27/09/2023	ES42 On 01-February-24			Bond Future	13.94	66.7999	66.7051	66.7999	0.00
27/09/2023	ES42 On 02-May-24			Bond Future	14.11	64.0413	63.9446	64.0413	0.00
27/09/2023	ES42 On 01-August-24			Bond Future	14.29	65.4561	65.3581	65.4561	0.00
27/09/2023	ES42 On 07-November-24			Bond Future	14.50	62.7184	62.6189	62.7184	0.00
27/09/2023	GOVI On 02-November-23			GOVI	862.53	864.1590	862.5250	864.1590	819.00
27/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	232950	22	23	22	0.00
27/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	232850	22	23	22	0.00
27/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	232750	22	23	22	0.00
27/09/2023	GOVI On 01-February-24			GOVI	881.58	883.2510	881.5810	883.2510	0.00
27/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	15810	3	2	3	0.00
27/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	16010	3	2	3	0.00
27/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	15910	3	2	3	0.00
27/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 02-May-24			GOVI	901.23	902.9370	901.2300	902.9370	0.00
27/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	497500	48	50	48	0.00
27/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	497400	48	50	48	0.00
27/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	497600	48	50	48	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
27/09/2023	GOVI On 01-August-24			GOVI	921.00	922.7370	920.9960	922.7370	0.00
27/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	223740	21	22	21	0.00
27/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	223940	21	22	21	0.00
27/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	223840	21	22	21	0.00
27/09/2023	GOVI On 07-November-24			GOVI	942.41	944.1830	942.4050	944.1830	0.00
27/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
27/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	63750	5	6	5	0.00
27/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	63950	5	6	5	0.00
27/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	63850	5	6	5	0.00
27/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2023	IGOV On 02-November-23			Index Future	330.10	330.1750	330.1020	330.1750	475.00
27/09/2023	IGOV On 01-February-24			Index Future	337.48	337.5500	337.4760	337.5500	0.00
27/09/2023	IGOV On 02-May-24			Index Future	345.08	345.1530	345.0770	345.1530	0.00
27/09/2023	IGOV On 01-August-24			Index Future	352.72	352.7980	352.7220	352.7980	0.00
27/09/2023	IGOV On 07-November-24			Index Future	361.00	361.0790	361.0030	361.0790	0.00
27/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	8.3330	91.6670	8.3330	0.00
27/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6480	91.6490	91.6480	0.00
27/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6260	91.6290	91.6260	0.00
27/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.5290	91.5280	91.5290	0.00
27/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.46	91.5380	91.5370	91.5380	0.00
27/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.46	91.5400	91.5390	91.5400	0.00
27/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.46	91.5440	91.5370	91.5440	0.00
27/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.6860	91.6780	91.6860	0.00
27/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.14	91.8650	91.8570	91.8650	0.00
27/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.04	91.9620	91.9590	91.9620	0.00
27/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.99	92.0090	92.0100	92.0090	0.00
27/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.94	92.0520	92.0580	92.0520	0.00
27/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.99	92.0100	92.0100	92.0100	0.00
27/09/2023	R035 On 02-November-23			Bond Future	12.48	80.1944	80.0899	80.1944	166,847.00
27/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	138	0	0	0	6,500.00
27/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	40	0	0	0	0.00
27/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	42	0	0	0	0.00
27/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	38	0	0	0	0.00
27/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
27/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	8	0	0	0	400.00
27/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	2476	3	2	3	0.00
27/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	161	0	0	0	731.00
27/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	5431	6	5	6	0.00
27/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	776	1	1	1	731.00
27/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	4019	4	4	4	0.00
27/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	119	0	0	0	731.00
27/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	2001	2	2	2	0.00
27/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	649	1	1	1	400.00
27/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	7304	7	7	7	0.00
27/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	10216	10	10	10	0.00
27/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	5701	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
27/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	5594	5	6	5	0.00
27/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	5647	6	6	6	0.00
27/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	4212	4	4	4	0.00
27/09/2023	R035 On 01-February-24			Bond Future	12.62	81.9663	81.8593	81.9663	0.00
27/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	254	0	0	0	400.00
27/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5197	5	5	5	0.00
27/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	89	0	0	0	400.00
27/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1571	2	2	2	0.00
27/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1551	2	2	2	0.00
27/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	1592	2	2	2	0.00
27/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3717	4	4	4	0.00
27/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3778	4	4	4	0.00
27/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3748	4	4	4	0.00
27/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	8190	8	8	8	0.00
27/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10916	11	11	11	0.00
27/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1220	1	1	1	400.00
27/09/2023	R035 On 02-May-24			Bond Future	12.76	79.2799	79.1708	79.2799	0.00
27/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	609	1	1	1	0.00
27/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	601	1	1	1	0.00
27/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	616	1	1	1	0.00
27/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	8647	9	9	9	0.00
27/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8742	9	9	9	0.00
27/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	8695	9	9	9	0.00
27/09/2023	R035 On 01-August-24			Bond Future	12.91	81.0157	80.9050	81.0157	0.00
27/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1539	2	2	2	0.00
27/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1524	2	2	2	0.00
27/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1509	2	2	2	0.00
27/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	7071	7	7	7	0.00
27/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	7034	7	7	7	0.00
27/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6996	7	7	7	0.00
27/09/2023	R035 On 07-November-24			Bond Future	13.09	78.3765	78.2643	78.3765	0.00
27/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2137	2	2	2	0.00
27/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2154	2	2	2	0.00
27/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2120	2	2	2	0.00
27/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	6559	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
27/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	6493	6	6	6	0.00
27/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	6526	6	7	6	0.00
27/09/2023	R053 On 02-November-23			Bond Future	12.95	91.3750	91.1955	91.3750	5,189.00
27/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	1446	2	1	2	0.00
27/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	1477	2	1	2	0.00
27/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	1415	2	1	2	0.00
27/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	2387	2	2	2	0.00
27/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	2310	2	2	2	0.00
27/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	2348	2	2	2	0.00
27/09/2023	R053 On 01-February-24			Bond Future	13.08	93.3939	93.2103	93.3939	0.00
27/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3165	3	3	3	0.00
27/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3131	3	3	3	0.00
27/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3199	3	3	3	0.00
27/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	4149	4	4	4	0.00
27/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	4218	4	4	4	0.00
27/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	4183	4	4	4	0.00
27/09/2023	R053 On 02-May-24			Bond Future	13.21	89.6097	89.4224	89.6097	0.00
27/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4044	4	4	4	0.00
27/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4078	4	4	4	0.00
27/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4010	4	4	4	0.00
27/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	5299	5	5	5	0.00
27/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	5232	5	5	5	0.00
27/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	5265	5	5	5	0.00
27/09/2023	R053 On 01-August-24			Bond Future	13.36	91.5707	91.3801	91.5707	0.00
27/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	4761	5	5	5	0.00
27/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	4794	5	5	5	0.00
27/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	4728	5	5	5	0.00
27/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	6212	6	6	6	0.00
27/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	6146	6	6	6	0.00
27/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	6179	6	6	6	0.00
27/09/2023	R053 On 07-November-24			Bond Future	13.53	87.8186	87.6248	87.8186	0.00
27/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	3727	4	4	4	0.00
27/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	3700	4	4	4	0.00
27/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	3755	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
27/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	8493	8	8	8	0.00
27/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	8577	8	9	8	0.00
27/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	8535	8	9	8	0.00
27/09/2023	R186 On 02-November-23			Bond Future	9.43	106.9016	106.7946	106.9016	125,282.00
27/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	457	1	0	1	0.00
27/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	443	1	0	1	0.00
27/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	472	1	0	1	0.00
27/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	186	0	0	0	1,715.00
27/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	2660	3	3	3	0.00
27/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	37	0	0	0	1,715.00
27/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	952	1	1	1	0.00
27/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	559	1	1	1	0.00
27/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	585	1	1	1	0.00
27/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	572	1	1	1	0.00
27/09/2023	R186 On 01-February-24			Bond Future	9.48	103.9537	103.8441	103.9537	0.00
27/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	978	1	1	1	0.00
27/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	992	1	1	1	0.00
27/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	964	1	1	1	0.00
27/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	908	1	1	1	0.00
27/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	886	1	1	1	0.00
27/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	897	1	1	1	0.00
27/09/2023	R186 On 02-May-24			Bond Future	9.52	106.2699	106.1582	106.2699	0.00
27/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	87	0	0	0	0.00
27/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	89	0	0	0	0.00
27/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	85	0	0	0	0.00
27/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1455	2	1	2	2,030.00
27/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2551	3	3	3	0.00
27/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	552	1	1	1	2,030.00
27/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	978	1	1	1	0.00
27/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3702	4	4	4	0.00
27/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3657	4	4	4	0.00
27/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3680	4	4	4	0.00
27/09/2023	R186 On 01-August-24			Bond Future	9.60	103.2880	103.1749	103.2880	0.00
27/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	418	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
27/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	405	0	0	0	0.00
27/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	411	0	0	0	0.00
27/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2344	2	2	2	0.00
27/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2360	2	2	2	0.00
27/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2329	2	2	2	0.00
27/09/2023	R186 On 07-November-24			Bond Future	9.72	105.6801	105.5657	105.6801	0.00
27/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	771	1	1	1	0.00
27/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	779	1	1	1	0.00
27/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	762	1	1	1	0.00
27/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1880	2	2	2	0.00
27/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1859	2	2	2	0.00
27/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1870	2	2	2	0.00
27/09/2023	R197 On 02-November-23			Bond Future	341.82	341.8482	341.8167	341.8482	0.00
27/09/2023	R202 On 02-November-23			Bond Future	254.12	254.0933	254.1183	254.0933	4,618.00
27/09/2023	R202 On 01-February-24			Bond Future	254.82	254.7978	254.8229	254.7978	460.00
27/09/2023	R202 On 02-May-24			Bond Future	260.56	260.5352	260.5620	260.5352	0.00
27/09/2023	R202 On 01-August-24			Bond Future	261.24	261.2060	261.2369	261.2060	0.00
27/09/2023	R202 On 07-November-24			Bond Future	267.36	267.3282	267.3630	267.3282	0.00
27/09/2023	R209 On 02-November-23			Bond Future	12.55	61.6151	61.5216	61.6151	25,368.00
27/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	16	0	0	0	0.00
27/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	17	0	0	0	0.00
27/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	15	0	0	0	0.00
27/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5729	6	6	6	0.00
27/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	5631	6	6	6	0.00
27/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	5680	6	6	6	0.00
27/09/2023	R209 On 01-February-24			Bond Future	12.68	62.9765	62.8807	62.9765	1,690.00
27/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1133	1	1	1	0.00
27/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1117	1	1	1	0.00
27/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1149	1	1	1	0.00
27/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3526	3	4	3	0.00
27/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3585	4	4	4	0.00
27/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3555	3	4	3	0.00
27/09/2023	R209 On 02-May-24			Bond Future	12.80	61.2264	61.1288	61.2264	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
27/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	485	1	0	1	0.00
27/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	479	0	0	0	0.00
27/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	492	1	0	1	0.00
27/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7919	8	8	8	0.00
27/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	8006	8	8	8	0.00
27/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7963	8	8	8	0.00
27/09/2023	R209 On 01-August-24			Bond Future	12.94	62.5668	62.4676	62.5668	0.00
27/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1272	1	1	1	0.00
27/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1259	1	1	1	0.00
27/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1285	1	1	1	0.00
27/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	6319	6	6	6	0.00
27/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	6387	6	6	6	0.00
27/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	6353	6	6	6	0.00
27/09/2023	R209 On 07-November-24			Bond Future	13.10	60.8594	60.7587	60.8594	0.00
27/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	1976	2	2	2	0.00
27/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	1961	2	2	2	0.00
27/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	1992	2	2	2	0.00
27/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5720	6	6	6	0.00
27/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5779	6	6	6	0.00
27/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5750	6	6	6	0.00
27/09/2023	R210 On 02-November-23			Bond Future	227.15	227.1424	227.1535	227.1424	206.00
27/09/2023	R210 On 01-February-24			Bond Future	232.23	232.2166	232.2276	232.2166	300.00
27/09/2023	R210 On 02-May-24			Bond Future	234.20	234.1923	234.2047	234.1923	0.00
27/09/2023	R210 On 01-August-24			Bond Future	239.39	239.3766	239.3916	239.3766	0.00
27/09/2023	R210 On 07-November-24			Bond Future	241.67	241.6489	241.6683	241.6489	0.00
27/09/2023	R213 On 02-November-23			Bond Future	11.41	79.9960	79.7996	79.9960	27,837.00
27/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	450	1	0	1	0.00
27/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	435	1	0	1	0.00
27/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	466	1	0	1	0.00
27/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5224	5	5	5	0.00
27/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	225	0	0	0	731.00
27/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1082	1	1	1	731.00
27/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	2233	2	2	2	0.00
27/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	73	0	0	0	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	969	1	1	1	0.00
27/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1659	2	2	2	0.00
27/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1714	2	2	2	0.00
27/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1686	2	2	2	0.00
27/09/2023	R213 On 01-February-24			Bond Future	11.53	81.7635	81.5626	81.7635	0.00
27/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2383	3	2	3	0.00
27/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2406	3	2	3	0.00
27/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2430	3	2	3	0.00
27/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1679	2	2	2	0.00
27/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1695	2	2	2	0.00
27/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1712	2	2	2	0.00
27/09/2023	R213 On 02-May-24			Bond Future	11.65	80.0261	79.8210	80.0261	0.00
27/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	613	1	1	1	0.00
27/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	621	1	1	1	0.00
27/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	605	1	1	1	0.00
27/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	6278	6	6	6	0.00
27/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	6208	6	6	6	0.00
27/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	6243	6	6	6	0.00
27/09/2023	R213 On 01-August-24			Bond Future	11.78	81.7787	81.5698	81.7787	0.00
27/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1366	1	1	1	0.00
27/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1379	1	1	1	0.00
27/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1353	1	1	1	0.00
27/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	5003	5	5	5	0.00
27/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4948	5	5	5	0.00
27/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4976	5	5	5	0.00
27/09/2023	R213 On 07-November-24			Bond Future	11.95	80.1125	79.8998	80.1125	0.00
27/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	1890	2	2	2	0.00
27/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	1905	2	2	2	0.00
27/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	1876	2	2	2	0.00
27/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4703	5	5	5	0.00
27/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4655	5	5	5	0.00
27/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4679	5	5	5	0.00
27/09/2023	R214 On 02-November-23			Bond Future	12.92	57.3040	57.2117	57.3040	21,473.00
27/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	4	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
27/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	4	0	0	0	0.00
27/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	4	0	0	0	0.00
27/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	7051	7	7	7	0.00
27/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6946	7	7	7	0.00
27/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6998	7	7	7	0.00
27/09/2023	R214 On 01-February-24			Bond Future	13.05	58.5702	58.4756	58.5702	0.00
27/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	696	1	1	1	0.00
27/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	685	1	1	1	0.00
27/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	708	1	1	1	0.00
27/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4743	5	5	5	0.00
27/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4816	5	5	5	0.00
27/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4779	5	5	5	0.00
27/09/2023	R214 On 02-May-24			Bond Future	13.17	56.5702	56.4737	56.5702	0.00
27/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	451	0	0	0	0.00
27/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	445	0	0	0	0.00
27/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	457	0	0	0	0.00
27/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	8435	8	8	8	0.00
27/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	8528	8	9	8	0.00
27/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	8481	8	8	8	0.00
27/09/2023	R214 On 01-August-24			Bond Future	13.30	57.8087	57.7106	57.8087	0.00
27/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1344	1	1	1	0.00
27/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1331	1	1	1	0.00
27/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1358	1	1	1	0.00
27/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	6389	6	6	6	0.00
27/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	6458	6	6	6	0.00
27/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	6424	6	6	6	0.00
27/09/2023	R214 On 07-November-24			Bond Future	13.47	55.8403	55.7407	55.8403	0.00
27/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2063	2	2	2	0.00
27/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2047	2	2	2	0.00
27/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2079	2	2	2	0.00
27/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5729	6	6	6	0.00
27/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5789	6	6	6	0.00
27/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5759	6	6	6	0.00
27/09/2023	R248 On 02-November-23			Bond Future	13.00	70.5697	70.4319	70.5697	232,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	4	0	0	0	0.00
27/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	4	0	0	0	0.00
27/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	4	0	0	0	0.00
27/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	22	0	0	0	207.00
27/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	423	0	0	0	207.00
27/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	3493	4	3	4	0.00
27/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	464	0	0	0	207.00
27/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	3177	3	3	3	0.00
27/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6949	7	7	7	0.00
27/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	9048	9	9	9	0.00
27/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8917	9	9	9	0.00
27/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8983	9	9	9	0.00
27/09/2023	R248 On 01-February-24			Bond Future	13.14	72.1289	71.9879	72.1289	0.00
27/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	725	1	1	1	0.00
27/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	738	1	1	1	0.00
27/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	713	1	1	1	0.00
27/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	218	0	0	0	1,000.00
27/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	932	1	1	1	1,000.00
27/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	3437	4	3	4	0.00
27/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2258	2	2	2	1,000.00
27/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	5545	5	6	5	0.00
27/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9769	10	10	10	0.00
27/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	6268	6	6	6	0.00
27/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	6174	6	6	6	0.00
27/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	6221	6	6	6	0.00
27/09/2023	R248 On 02-May-24			Bond Future	13.27	69.2869	69.1430	69.2869	0.00
27/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	497	1	0	1	0.00
27/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	503	1	1	1	0.00
27/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	490	1	0	1	0.00
27/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10967	11	11	11	0.00
27/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10850	11	11	11	0.00
27/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10908	11	11	11	0.00
27/09/2023	R248 On 01-August-24			Bond Future	13.41	70.8037	70.6573	70.8037	13,000.00
27/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	1711	2	2	2	0.00
27/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	1728	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
27/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	1695	2	2	2	0.00
27/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7676	8	8	8	0.00
27/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7593	7	8	7	0.00
27/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7635	8	8	8	0.00
27/09/2023	R248 On 07-November-24			Bond Future	13.58	67.9909	67.8421	67.9909	0.00
27/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	2699	3	3	3	0.00
27/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	2720	3	3	3	0.00
27/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	2741	3	3	3	0.00
27/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6747	7	7	7	0.00
27/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6781	7	7	7	0.00
27/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6815	7	7	7	0.00
27/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00