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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/10/2023 TO: 20/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/10/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/10/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/10/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/10/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/10/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/10/2023	2025 On 02-November-23			Bond Future	172.76		172.7352	172.7623	172.7352	1,456.00
20/10/2023	2025 On 01-February-24			Bond Future	174.82		174.7879	174.8233	174.7879	9,802.00
20/10/2023	2025 On 02-May-24			Bond Future	178.76		178.7452	178.7638	178.7452	0.00
20/10/2023	2025 On 01-August-24			Bond Future	181.03		181.0136	181.0324	181.0136	0.00
20/10/2023	2025 On 07-November-24			Bond Future	185.45		185.4135	185.4475	185.4135	0.00
20/10/2023	2029 On 02-November-23			Bond Future	124.64		124.8103	124.6404	124.8103	1,002.00
20/10/2023	2029 On 01-February-24			Bond Future	127.42		127.5920	127.4239	127.5920	2,664.00
20/10/2023	2029 On 02-May-24			Bond Future	128.93		129.1127	128.9283	129.1127	0.00
20/10/2023	2029 On 01-August-24			Bond Future	131.89		132.0803	131.8913	132.0803	0.00
20/10/2023	2029 On 07-November-24			Bond Future	133.71		133.8883	133.7054	133.8883	0.00
20/10/2023	2030 On 02-November-23			Bond Future	10.79		89.3509	89.7039	89.3509	16,986.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	582	0	1	0	0.00
20/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	559	0	1	0	0.00
20/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	605	0	1	0	0.00
20/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
20/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
20/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3145	3	3	3	0.00
20/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
20/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	35	0	0	0	500.00
20/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2613	2	3	2	0.00
20/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1491	1	1	1	500.00
20/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5812	5	6	5	0.00
20/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	227	0	0	0	500.00
20/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	150	0	0	0	0.00
20/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	1	0	0	0	500.00
20/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	38	0	0	0	500.00
20/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1693	2	2	2	0.00
20/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3786	4	4	4	0.00
20/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	926	1	1	1	0.00
20/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	19	0	0	0	800.00
20/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3013	3	3	3	0.00
20/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5182	6	5	6	0.00
20/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	481	1	0	1	0.00
20/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	516	1	1	1	0.00
20/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	499	1	0	1	0.00
20/10/2023	2030 On 01-February-24			Bond Future	10.89	87.3144	87.6791	87.3144	53,368.00
20/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	253	0	0	0	400.00
20/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	543	1	1	1	400.00
20/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5044	5	5	5	0.00
20/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2706	2	3	2	0.00
20/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	437	0	0	0	1,360.00
20/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2839	3	3	3	0.00
20/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2812	3	3	3	0.00
20/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2865	3	3	3	0.00
20/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	884	1	1	1	500.00
20/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4288	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
20/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	412	0	0	0	500.00
20/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	627	1	1	1	200.00
20/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1953	2	2	2	0.00
20/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3953	4	4	4	0.00
20/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4257	4	4	4	0.00
20/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	484	0	0	0	500.00
20/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	532	1	1	1	500.00
20/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4088	4	4	4	0.00
20/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	604	1	1	1	200.00
20/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1500	2	1	2	700.00
20/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3566	4	4	4	0.00
20/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2878	3	3	3	0.00
20/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	525	1	1	1	500.00
20/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4477	5	4	5	0.00
20/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	968	1	1	1	0.00
20/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	992	1	1	1	0.00
20/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	980	1	1	1	0.00
20/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1042	1	1	1	1,360.00
20/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4334	5	4	5	0.00
20/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	385	0	0	0	400.00
20/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3855	4	4	4	0.00
20/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5675	6	6	6	0.00
20/10/2023	2030 On 02-May-24			Bond Future	10.99	89.2704	89.6343	89.2704	18,698.00
20/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	654	1	1	1	0.00
20/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	647	1	1	1	0.00
20/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	661	1	1	1	0.00
20/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	551	1	1	1	1,000.00
20/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	956	1	1	1	1,000.00
20/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4595	4	5	4	0.00
20/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5863	6	6	6	0.00
20/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1924	2	2	2	1,080.00
20/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1576	1	2	1	500.00
20/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2531	2	3	2	500.00
20/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8190	8	8	8	0.00
20/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	362	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2030	2	2	2	0.00
20/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3008	3	3	3	0.00
20/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	719	1	1	1	1,080.00
20/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2577	3	3	3	0.00
20/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1036	1	1	1	1,000.00
20/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4214	5	4	5	0.00
20/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5846	6	6	6	0.00
20/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5257	6	5	6	0.00
20/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5325	6	5	6	0.00
20/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5291	6	5	6	0.00
20/10/2023	2030 On 01-August-24			Bond Future	11.09	87.2958	87.6679	87.2958	0.00
20/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1450	1	1	1	0.00
20/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1437	1	1	1	0.00
20/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1464	1	1	1	0.00
20/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4120	4	4	4	0.00
20/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4170	4	4	4	0.00
20/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4145	4	4	4	0.00
20/10/2023	2030 On 07-November-24			Bond Future	11.22	89.3938	89.7823	89.3938	221.00
20/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2037	2	2	2	0.00
20/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2021	2	2	2	0.00
20/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2053	2	2	2	0.00
20/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3701	4	4	4	0.00
20/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3743	4	4	4	0.00
20/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3722	4	4	4	0.00
20/10/2023	2032 On 02-November-23			Bond Future	11.72	82.2206	82.6179	82.2206	68,825.00
20/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	27	0	0	0	0.00
20/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	30	0	0	0	0.00
20/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	24	0	0	0	0.00
20/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
20/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1188	1	1	1	0.00
20/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
20/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
20/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	397	0	0	0	0.00
20/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	234	0	0	0	0.00

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20/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1	0	0	0	0.00
20/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	823	1	1	1	0.00
20/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	45	0	0	0	0.00
20/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
20/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
20/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	4	0	0	0	500.00
20/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2534	2	3	2	0.00
20/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	89	0	0	0	500.00
20/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2963	3	3	3	0.00
20/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5416	6	5	6	0.00
20/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2094	2	2	2	500.00
20/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4818	5	5	5	0.00
20/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	538	1	1	1	500.00
20/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3395	4	3	4	500.00
20/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5466	6	5	6	0.00
20/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1246	2	1	2	500.00
20/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	943	1	1	1	15,500.00
20/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6628	7	7	7	0.00
20/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	356	0	0	0	0.00
20/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4127	5	4	5	0.00
20/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2359	3	2	3	0.00
20/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2269	3	2	3	0.00
20/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2314	3	2	3	0.00
20/10/2023	2032 On 01-February-24			Bond Future	11.84	84.0328	84.4424	84.0328	84,170.00
20/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	102	0	0	0	1,200.00
20/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	403	0	0	0	1,200.00
20/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4250	4	4	4	0.00
20/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2004	2	2	2	0.00
20/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2028	2	2	2	0.00
20/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1981	2	2	2	0.00
20/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	691	1	1	1	500.00
20/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4615	4	5	4	0.00
20/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	302	0	0	0	500.00
20/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3862	4	4	4	0.00
20/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	416	0	0	0	200.00

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20/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1796	2	2	2	0.00
20/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2200	2	2	2	200.00
20/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	961	1	1	1	200.00
20/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5366	6	5	6	0.00
20/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4153	4	4	4	0.00
20/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	737	1	1	1	500.00
20/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6181	7	6	7	0.00
20/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2023	2	2	2	0.00
20/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1980	2	2	2	0.00
20/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2001	2	2	2	0.00
20/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	837	1	1	1	1,200.00
20/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5450	6	5	6	0.00
20/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8897	9	9	9	0.00
20/10/2023	2032 On 02-May-24			Bond Future	11.97	81.7527	82.1632	81.7527	61,107.00
20/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	638	1	1	1	0.00
20/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	645	1	1	1	0.00
20/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	630	1	1	1	0.00
20/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	667	1	1	1	500.00
20/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	512	0	1	0	1,000.00
20/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	896	1	1	1	1,000.00
20/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5342	5	5	5	0.00
20/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	713	1	1	1	1,550.00
20/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1535	1	2	1	1,550.00
20/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1153	1	1	1	500.00
20/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6219	6	6	6	0.00
20/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6766	6	7	6	0.00
20/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	977	1	1	1	1,550.00
20/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4295	5	4	5	0.00
20/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1112	1	1	1	500.00
20/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6761	7	7	7	0.00
20/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1374	1	1	1	1,000.00
20/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5940	6	6	6	0.00
20/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5115	5	5	5	0.00
20/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7004	7	7	7	0.00
20/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7971	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
20/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7210	8	7	8	0.00
20/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7127	7	7	7	0.00
20/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7168	8	7	8	0.00
20/10/2023	2032 On 01-August-24			Bond Future	12.09	83.6129	84.0326	83.6129	0.00
20/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1443	1	1	1	0.00
20/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1455	1	1	1	0.00
20/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1431	1	1	1	0.00
20/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5683	6	6	6	0.00
20/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5615	6	6	6	0.00
20/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5649	6	6	6	0.00
20/10/2023	2032 On 07-November-24			Bond Future	12.25	81.4546	81.8915	81.4546	243.00
20/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6330	6	6	6	0.00
20/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2193	2	2	2	1,615.00
20/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1928	2	2	2	0.00
20/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1944	2	2	2	0.00
20/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1912	2	2	2	0.00
20/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5224	5	5	5	0.00
20/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5169	5	5	5	0.00
20/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5197	5	5	5	0.00
20/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1864	2	2	2	1,615.00
20/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4765	5	5	5	0.00
20/10/2023	2033 On 02-November-23			Bond Future	116.07	116.7267	116.0747	116.7267	1,011.00
20/10/2023	2033 On 01-February-24			Bond Future	118.67	119.3283	118.6669	119.3283	7,064.00
20/10/2023	2033 On 02-May-24			Bond Future	119.88	120.5660	119.8778	120.5660	0.00
20/10/2023	2033 On 01-August-24			Bond Future	122.63	123.3371	122.6330	123.3371	0.00
20/10/2023	2033 On 07-November-24			Bond Future	124.12	124.8343	124.1230	124.8343	0.00
20/10/2023	2037 On 02-November-23			Bond Future	12.72	75.2852	75.5691	75.2852	28,893.00
20/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5561	5	6	5	0.00
20/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	356	0	0	0	731.00
20/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	16	0	0	0	731.00
20/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3668	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
20/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	3	0	0	0	731.00
20/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1372	2	1	2	0.00
20/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6145	6	6	6	0.00
20/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6258	7	6	7	0.00
20/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6202	6	6	6	0.00
20/10/2023	2037 On 01-February-24			Bond Future	12.85	72.6884	72.9818	72.6884	129,005.00
20/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1079	1	1	1	0.00
20/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1062	1	1	1	0.00
20/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1096	1	1	1	0.00
20/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5758	6	6	6	0.00
20/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2459	2	2	2	0.00
20/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	729	1	1	1	2,500.00
20/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2086	2	2	2	2,500.00
20/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4658	5	5	5	0.00
20/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	716	1	1	1	2,500.00
20/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3758	4	4	4	0.00
20/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3829	4	4	4	0.00
20/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3793	4	4	4	0.00
20/10/2023	2037 On 02-May-24			Bond Future	12.99	74.3166	74.6091	74.3166	0.00
20/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	523	1	1	1	0.00
20/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	516	0	1	0	0.00
20/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	530	1	1	1	0.00
20/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8634	9	9	9	0.00
20/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8733	9	9	9	0.00
20/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8684	9	9	9	0.00
20/10/2023	2037 On 01-August-24			Bond Future	13.14	71.7513	72.0504	71.7513	0.00
20/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3734	4	4	4	0.00
20/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5572	5	6	5	0.00
20/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1552	1	2	1	0.00
20/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1538	1	2	1	0.00
20/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1565	1	2	1	1,383.00
20/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6709	7	7	7	0.00
20/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6787	7	7	7	0.00
20/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6748	7	7	7	0.00
20/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2420	3	2	3	1,383.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3574	4	4	4	1,383.00
20/10/2023	2037 On 07-November-24			Bond Future	13.29	73.4746	73.7871	73.4746	469.00
20/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2434	2	2	2	0.00
20/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2415	2	2	2	0.00
20/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2453	2	2	2	0.00
20/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5859	6	6	6	0.00
20/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5921	6	6	6	0.00
20/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5890	6	6	6	0.00
20/10/2023	2038 On 02-November-23			Bond Future	124.96	125.5144	124.9649	125.5144	1,922.00
20/10/2023	2038 On 01-February-24			Bond Future	125.73	126.2899	125.7339	126.2899	2,741.00
20/10/2023	2038 On 02-May-24			Bond Future	128.57	129.1491	128.5680	129.1491	1,706.00
20/10/2023	2038 On 01-August-24			Bond Future	129.45	130.0476	129.4527	130.0476	0.00
20/10/2023	2038 On 07-November-24			Bond Future	132.61	133.2077	132.6092	133.2077	0.00
20/10/2023	2040 On 02-November-23			Bond Future	12.94	75.6454	75.9168	75.6454	20,105.00
20/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4817	5	5	5	0.00
20/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1311	1	1	1	0.00
20/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
20/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	5	0	0	0	225.00
20/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	897	1	1	1	0.00
20/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
20/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	189	0	0	0	128.00
20/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3601	3	4	3	0.00
20/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	47	0	0	0	128.00
20/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2020	2	2	2	0.00
20/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6434	7	6	7	0.00
20/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	739	1	1	1	875.00
20/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4662	5	5	5	0.00
20/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8274	9	8	9	0.00
20/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7777	8	8	8	0.00
20/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7654	8	8	8	0.00
20/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7716	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
20/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	474	1	0	1	1,100.00
20/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	12	0	0	0	1,100.00
20/10/2023	2040 On 01-February-24			Bond Future	13.08	72.8061	73.0868	72.8061	137,752.00
20/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	1907	2	2	2	1,000.00
20/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5081	5	5	5	0.00
20/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	752	1	1	1	1,000.00
20/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	809	1	1	1	0.00
20/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	824	1	1	1	0.00
20/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	795	1	1	1	0.00
20/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4835	5	5	5	0.00
20/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4751	5	5	5	0.00
20/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4792	5	5	5	0.00
20/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2831	3	3	3	0.00
20/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	1001	1	1	1	1,000.00
20/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4962	5	5	5	0.00
20/10/2023	2040 On 02-May-24			Bond Future	13.22	74.4369	74.7164	74.4369	0.00
20/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	512	0	1	0	0.00
20/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	520	0	1	0	0.00
20/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	505	0	1	0	0.00
20/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9544	10	10	10	0.00
20/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9436	10	9	10	0.00
20/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9490	10	9	10	0.00
20/10/2023	2040 On 01-August-24			Bond Future	13.36	71.6239	71.9097	71.6239	0.00
20/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1664	2	2	2	0.00
20/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1678	2	2	2	0.00
20/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1649	2	2	2	0.00
20/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7167	7	7	7	0.00
20/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7083	7	7	7	0.00
20/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7125	7	7	7	0.00
20/10/2023	2040 On 07-November-24			Bond Future	13.52	73.3439	73.6428	73.3439	954.00
20/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2783	3	3	3	0.00
20/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2803	3	3	3	0.00
20/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2762	3	3	3	0.00
20/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6223	6	6	6	0.00
20/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6158	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
20/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6191	6	6	6	0.00
20/10/2023	2044 On 02-November-23			Bond Future	13.02	71.7612	72.0566	71.7612	35,281.00
20/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
20/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	269	0	0	0	0.00
20/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	752	1	1	1	0.00
20/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	1	0	0	0	5,860.00
20/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5746	6	6	6	0.00
20/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	881	1	1	1	6,375.00
20/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1734	2	2	2	5,860.00
20/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8398	9	8	9	0.00
20/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8525	9	9	9	0.00
20/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8461	9	8	9	0.00
20/10/2023	2044 On 01-February-24			Bond Future	13.16	68.9615	69.2666	68.9615	102,098.00
20/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2641	2	3	2	0.00
20/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	625	1	1	1	0.00
20/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	613	1	1	1	0.00
20/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	637	1	1	1	0.00
20/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5364	6	5	6	0.00
20/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5454	6	5	6	0.00
20/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5409	6	5	6	0.00
20/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2167	2	2	2	5,000.00
20/10/2023	2044 On 02-May-24			Bond Future	13.29	70.5062	70.8111	70.5062	0.00
20/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	483	0	0	0	0.00
20/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	476	0	0	0	0.00
20/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	490	0	0	0	0.00
20/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9627	10	10	10	0.00
20/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9737	10	10	10	0.00
20/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9682	10	10	10	0.00
20/10/2023	2044 On 01-August-24			Bond Future	13.43	67.7290	68.0406	67.7290	0.00
20/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1496	1	1	1	0.00
20/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1482	1	1	1	0.00
20/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1509	1	2	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
20/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7566	8	8	8	0.00
20/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7653	8	8	8	0.00
20/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7610	8	8	8	0.00
20/10/2023	2044 On 07-November-24			Bond Future	13.59	69.3553	69.6804	69.3553	0.00
20/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2728	3	3	3	0.00
20/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2708	3	3	3	0.00
20/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2748	3	3	3	0.00
20/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6142	6	6	6	0.00
20/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6207	6	6	6	0.00
20/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6174	6	6	6	0.00
20/10/2023	2046 On 02-November-23			Bond Future	106.51	106.8142	106.5074	106.8142	10,338.00
20/10/2023	2046 On 01-February-24			Bond Future	108.89	109.1949	108.8859	109.1949	10,593.00
20/10/2023	2046 On 02-May-24			Bond Future	109.19	109.5175	109.1907	109.5175	4,626.00
20/10/2023	2046 On 01-August-24			Bond Future	111.70	112.0346	111.7001	112.0346	0.00
20/10/2023	2046 On 07-November-24			Bond Future	112.22	112.5529	112.2195	112.5529	0.00
20/10/2023	2050 On 02-November-23			Bond Future	107.27	107.6094	107.2699	107.6094	7,974.00
20/10/2023	2050 On 01-February-24			Bond Future	107.41	107.7540	107.4119	107.7540	10,613.00
20/10/2023	2050 On 02-May-24			Bond Future	109.83	110.1937	109.8329	110.1937	3,316.00
20/10/2023	2050 On 01-August-24			Bond Future	110.05	110.4194	110.0504	110.4194	0.00
20/10/2023	2050 On 07-November-24			Bond Future	112.73	113.1025	112.7335	113.1025	0.00
20/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	AL37 On 02-November-23			Index Future	895.99	893.2050	895.9910	893.2050	0.00
20/10/2023	AL37 On 01-February-24			Index Future	915.78	912.8910	915.7790	912.8910	0.00
20/10/2023	AL37 On 02-May-24			Index Future	936.21	933.3430	936.2050	933.3430	0.00
20/10/2023	AL37 On 01-August-24			Index Future	957.51	954.5860	957.5100	954.5860	0.00
20/10/2023	AL37 On 07-November-24			Index Future	980.65	977.5780	980.6510	977.5780	0.00
20/10/2023	AL7T On 02-November-23			Index Future	1003.02	998.7210	1003.0230	998.7210	0.00
20/10/2023	AL7T On 01-February-24			Index Future	1025.17	1020.7320	1025.1740	1020.7320	0.00
20/10/2023	AL7T On 02-May-24			Index Future	1048.04	1043.6010	1048.0400	1043.6010	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
20/10/2023	AL7T On 01-August-24			Index Future	1071.89	1067.3530	1071.8910	1067.3530	0.00
20/10/2023	AL7T On 07-November-24			Index Future	1097.80	1093.0610	1097.7950	1093.0610	0.00
20/10/2023	ALBI On 02-November-23			Index Future	878.52	875.2160	878.5160	875.2160	87.00
20/10/2023	ALBI On 01-February-24			Index Future	897.92	894.5050	897.9180	894.5050	20.00
20/10/2023	ALBI On 02-May-24			Index Future	917.95	914.5460	917.9450	914.5460	0.00
20/10/2023	ALBI On 01-August-24			Index Future	938.84	935.3600	938.8350	935.3600	0.00
20/10/2023	ALBI On 07-November-24			Index Future	961.52	957.8900	961.5240	957.8900	0.00
20/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	ES33 On 02-November-23			Bond Future	13.17	70.0273	70.2673	70.0273	0.00
20/10/2023	ES33 On 01-February-24			Bond Future	13.34	71.5880	71.8365	71.5880	0.00
20/10/2023	ES33 On 02-May-24			Bond Future	13.51	69.4092	69.6563	69.4092	0.00
20/10/2023	ES33 On 01-August-24			Bond Future	13.68	71.0042	71.2568	71.0042	0.00
20/10/2023	ES33 On 07-November-24			Bond Future	13.89	68.9232	69.1879	68.9232	0.00
20/10/2023	ES42 On 02-November-23			Bond Future	13.64	65.6503	65.9185	65.6503	0.00
20/10/2023	ES42 On 01-February-24			Bond Future	13.79	67.1135	67.3906	67.1135	0.00
20/10/2023	ES42 On 02-May-24			Bond Future	13.95	64.3703	64.6470	64.3703	0.00
20/10/2023	ES42 On 01-August-24			Bond Future	14.11	65.8492	66.1322	65.8492	0.00
20/10/2023	ES42 On 07-November-24			Bond Future	14.30	63.1784	63.4739	63.1784	0.00
20/10/2023	GOVI On 02-November-23			GOVI	865.74	862.4580	865.7400	862.4580	139.00
20/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	200600	23	20	23	0.00
20/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	200800	23	20	23	0.00
20/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	200700	23	20	23	0.00
20/10/2023	GOVI On 01-February-24			GOVI	884.86	881.4660	884.8590	881.4660	636.00
20/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	48790	1	5	1	0.00
20/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	48690	1	5	1	0.00
20/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	48590	1	5	1	0.00
20/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 02-May-24			GOVI	904.60	901.2150	904.5950	901.2150	40.00
20/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	463950	50	46	50	0.00
20/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	463850	50	46	50	0.00
20/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	463750	50	46	50	0.00
20/10/2023	GOVI On 01-August-24			GOVI	925.18	921.7260	925.1810	921.7260	0.00
20/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	182090	22	18	22	0.00
20/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	181990	22	18	22	0.00
20/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	181890	22	18	22	0.00
20/10/2023	GOVI On 07-November-24			GOVI	947.54	943.9270	947.5400	943.9270	0.00
20/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
20/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	12500	5	1	5	0.00
20/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	12400	5	1	5	0.00
20/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	12600	5	1	5	0.00
20/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2023	IGOV On 02-November-23			Index Future	325.24	326.0350	325.2400	326.0350	58.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	IGOV On 01-February-24			Index Future	332.50	333.3020	332.5030	333.3020	417.00
20/10/2023	IGOV On 02-May-24			Index Future	340.00	340.8480	339.9980	340.8480	0.00
20/10/2023	IGOV On 01-August-24			Index Future	347.81	348.6830	347.8130	348.6830	0.00
20/10/2023	IGOV On 07-November-24			Index Future	356.30	357.1620	356.2990	357.1620	0.00
20/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
20/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.34	91.6610	91.6580	91.6610	0.00
20/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6270	91.6300	91.6270	0.00
20/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.49	91.4610	91.5100	91.4610	0.00
20/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.50	91.4890	91.5000	91.4890	0.00
20/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.54	91.4500	91.4600	91.4500	0.00
20/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.53	91.4550	91.4700	91.4550	0.00
20/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.47	91.5140	91.5300	91.5140	0.00
20/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.41	91.5740	91.5900	91.5740	0.00
20/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.30	91.6720	91.7000	91.6720	0.00
20/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.25	91.7230	91.7500	91.7230	0.00
20/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.17	91.8120	91.8300	91.8120	0.00
20/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.16	91.8280	91.8400	91.8280	0.00
20/10/2023	R035 On 02-November-23			Bond Future	12.40	80.1849	80.5220	80.1849	103,867.00
20/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	1	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	1	0	0	0	0.00
20/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	1	0	0	0	0.00
20/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	15	0	0	0	6,500.00
20/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
20/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
20/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2389	2	2	2	0.00
20/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	20	0	0	0	731.00
20/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5746	5	6	5	0.00
20/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	420	0	0	0	731.00
20/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3446	4	3	4	0.00
20/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	2	0	0	0	731.00
20/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1213	1	1	1	0.00
20/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	129	0	0	0	400.00
20/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6864	7	7	7	0.00
20/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9784	10	10	10	0.00
20/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3656	4	4	4	0.00
20/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5232	6	5	6	0.00
20/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5121	5	5	5	0.00
20/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5177	6	5	6	0.00
20/10/2023	R035 On 01-February-24			Bond Future	12.53	81.9522	82.3002	81.9522	57,549.00
20/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	61	0	0	0	400.00
20/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	202	0	0	0	400.00
20/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5282	5	5	5	0.00
20/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1482	1	1	1	0.00
20/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1440	1	1	1	0.00
20/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1461	1	1	1	0.00
20/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3197	3	3	3	0.00
20/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3227	3	3	3	0.00
20/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3167	3	3	3	0.00
20/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	864	1	1	1	400.00
20/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7698	8	8	8	0.00
20/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10447	11	10	11	0.00
20/10/2023	R035 On 02-May-24			Bond Future	12.67	79.2752	79.6229	79.2752	100,132.00
20/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	578	1	1	1	0.00
20/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	586	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
20/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	571	1	1	1	0.00
20/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8260	9	8	9	0.00
20/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8165	8	8	8	0.00
20/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8212	9	8	9	0.00
20/10/2023	R035 On 01-August-24			Bond Future	12.80	81.0790	81.4346	81.0790	0.00
20/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1563	1	2	1	0.00
20/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1579	1	2	1	0.00
20/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1548	1	2	1	0.00
20/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6580	7	7	7	0.00
20/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6507	7	7	7	0.00
20/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6544	7	7	7	0.00
20/10/2023	R035 On 07-November-24			Bond Future	12.96	78.5102	78.8811	78.5102	0.00
20/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2125	2	2	2	0.00
20/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2143	2	2	2	0.00
20/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2107	2	2	2	0.00
20/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5930	6	6	6	0.00
20/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5865	6	6	6	0.00
20/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5897	6	6	6	0.00
20/10/2023	R053 On 02-November-23			Bond Future	12.94	90.8928	91.2779	90.8928	3,320.00
20/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	704	1	1	1	0.00
20/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	731	1	1	1	0.00
20/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	677	1	1	1	0.00
20/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1566	2	2	2	0.00
20/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1482	2	1	2	0.00
20/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1523	2	2	2	0.00
20/10/2023	R053 On 01-February-24			Bond Future	13.07	92.8961	93.2937	92.8961	0.00
20/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2658	3	3	3	0.00
20/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2624	3	3	3	0.00
20/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2691	3	3	3	0.00
20/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3557	4	4	4	0.00
20/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3628	4	4	4	0.00
20/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3592	4	4	4	0.00
20/10/2023	R053 On 02-May-24			Bond Future	13.20	89.1117	89.5091	89.1117	5,189.00
20/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3691	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
20/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3724	4	4	4	0.00
20/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3657	4	4	4	0.00
20/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4860	5	5	5	0.00
20/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4792	5	5	5	0.00
20/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4825	5	5	5	0.00
20/10/2023	R053 On 01-August-24			Bond Future	13.33	91.1392	91.5455	91.1392	0.00
20/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4453	4	4	4	0.00
20/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4486	4	4	4	0.00
20/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4421	4	4	4	0.00
20/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5739	6	6	6	0.00
20/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5672	6	6	6	0.00
20/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5706	6	6	6	0.00
20/10/2023	R053 On 07-November-24			Bond Future	13.49	87.4554	87.8791	87.4554	0.00
20/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3670	3	4	3	0.00
20/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3644	3	4	3	0.00
20/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3697	4	4	4	0.00
20/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8181	8	8	8	0.00
20/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8267	9	8	9	0.00
20/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8224	8	8	8	0.00
20/10/2023	R186 On 02-November-23			Bond Future	9.40	106.6118	106.8713	106.6118	41,400.00
20/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	283	0	0	0	0.00
20/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	269	0	0	0	0.00
20/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	55	0	0	0	1,715.00
20/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2701	2	3	2	0.00
20/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	298	0	0	0	0.00
20/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	308	0	0	0	0.00
20/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	1	0	0	0	1,715.00
20/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	744	1	1	1	0.00
20/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	334	1	0	1	0.00
20/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	321	0	0	0	0.00
20/10/2023	R186 On 01-February-24			Bond Future	9.45	103.6517	103.9217	103.6517	73,209.00
20/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	967	1	1	1	0.00
20/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	953	1	1	1	0.00
20/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	981	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
20/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	798	1	1	1	0.00
20/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	819	1	1	1	0.00
20/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	808	1	1	1	0.00
20/10/2023	R186 On 02-May-24			Bond Future	9.49	105.9738	106.2392	105.9738	10,568.00
20/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	117	0	0	0	0.00
20/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	115	0	0	0	0.00
20/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	119	0	0	0	0.00
20/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2612	2	3	2	0.00
20/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1498	1	1	1	2,030.00
20/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	531	1	1	1	2,030.00
20/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	940	1	1	1	0.00
20/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3606	4	4	4	0.00
20/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3651	4	4	4	0.00
20/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3629	4	4	4	0.00
20/10/2023	R186 On 01-August-24			Bond Future	9.52	103.0747	103.3461	103.0747	0.00
20/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	461	0	0	0	0.00
20/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	456	0	0	0	0.00
20/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	467	0	0	0	0.00
20/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2207	2	2	2	0.00
20/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2239	2	2	2	0.00
20/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2223	2	2	2	0.00
20/10/2023	R186 On 07-November-24			Bond Future	9.57	105.5526	105.8393	105.5526	3,495.00
20/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	884	1	1	1	0.00
20/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	892	1	1	1	0.00
20/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	875	1	1	1	0.00
20/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1719	2	2	2	0.00
20/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1699	2	2	2	0.00
20/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1709	2	2	2	0.00
20/10/2023	R197 On 02-November-23			Bond Future	342.89	342.7383	342.8942	342.7383	0.00
20/10/2023	R202 On 02-November-23			Bond Future	251.06	251.6338	251.0606	251.6338	4,558.00
20/10/2023	R202 On 01-February-24			Bond Future	251.69	252.2676	251.6929	252.2676	5,070.00
20/10/2023	R202 On 02-May-24			Bond Future	257.37	257.9790	257.3662	257.9790	0.00
20/10/2023	R202 On 01-August-24			Bond Future	258.18	258.8079	258.1806	258.8079	0.00
20/10/2023	R202 On 07-November-24			Bond Future	264.48	265.0974	264.4762	265.0974	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
20/10/2023	R209 On 02-November-23			Bond Future	12.46	61.6731	61.9218	61.6731	18,738.00
20/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5314	6	5	6	0.00
20/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5215	5	5	5	0.00
20/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5264	6	5	6	0.00
20/10/2023	R209 On 01-February-24			Bond Future	12.58	63.0324	63.2893	63.0324	12,672.00
20/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1048	1	1	1	0.00
20/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1065	1	1	1	0.00
20/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1032	1	1	1	0.00
20/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3091	3	3	3	0.00
20/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3033	3	3	3	0.00
20/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3062	3	3	3	0.00
20/10/2023	R209 On 02-May-24			Bond Future	12.70	61.2910	61.5474	61.2910	0.00
20/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	461	0	0	0	0.00
20/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	467	0	0	0	0.00
20/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	454	0	0	0	0.00
20/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7563	8	8	8	0.00
20/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7476	8	7	8	0.00
20/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7519	8	8	8	0.00
20/10/2023	R209 On 01-August-24			Bond Future	12.82	62.6856	62.9478	62.6856	0.00
20/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1326	1	1	1	0.00
20/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1338	1	1	1	0.00
20/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1314	1	1	1	0.00
20/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5961	6	6	6	0.00
20/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5891	6	6	6	0.00
20/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5926	6	6	6	0.00
20/10/2023	R209 On 07-November-24			Bond Future	12.97	61.0347	61.3085	61.0347	101.00
20/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1993	2	2	2	0.00
20/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1977	2	2	2	0.00
20/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2009	2	2	2	0.00
20/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5188	5	5	5	0.00
20/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5245	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
20/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5217	5	5	5	0.00
20/10/2023	R210 On 02-November-23			Bond Future	225.80	225.7635	225.7986	225.7635	136.00
20/10/2023	R210 On 01-February-24			Bond Future	230.84	230.7951	230.8411	230.7951	501.00
20/10/2023	R210 On 02-May-24			Bond Future	232.79	232.7620	232.7861	232.7620	0.00
20/10/2023	R210 On 01-August-24			Bond Future	238.14	238.1117	238.1359	238.1117	0.00
20/10/2023	R210 On 07-November-24			Bond Future	240.60	240.5578	240.6020	240.5578	0.00
20/10/2023	R213 On 02-November-23			Bond Future	11.38	79.6272	79.9256	79.6272	15,385.00
20/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	147	0	0	0	0.00
20/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	138	0	0	0	0.00
20/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	158	0	0	0	0.00
20/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5279	5	5	5	0.00
20/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	718	1	1	1	731.00
20/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	32	0	0	0	731.00
20/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1913	2	2	2	0.00
20/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	2	0	0	0	731.00
20/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	479	1	0	1	0.00
20/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1225	1	1	1	0.00
20/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1290	2	1	2	0.00
20/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1257	2	1	2	0.00
20/10/2023	R213 On 01-February-24			Bond Future	11.50	81.3822	81.6907	81.3822	25,671.00
20/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2307	2	2	2	0.00
20/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2283	2	2	2	0.00
20/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2331	2	2	2	0.00
20/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1452	2	1	2	0.00
20/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1484	2	1	2	0.00
20/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1468	2	1	2	0.00
20/10/2023	R213 On 02-May-24			Bond Future	11.62	79.6459	79.9533	79.6459	0.00
20/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	643	1	1	1	0.00
20/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	636	1	1	1	0.00
20/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	650	1	1	1	0.00
20/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6104	6	6	6	0.00
20/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6177	6	6	6	0.00
20/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6141	6	6	6	0.00
20/10/2023	R213 On 01-August-24			Bond Future	11.73	81.4582	81.7725	81.4582	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
20/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1408	1	1	1	0.00
20/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1395	1	1	1	0.00
20/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1421	1	1	1	0.00
20/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4787	5	5	5	0.00
20/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4842	5	5	5	0.00
20/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4814	5	5	5	0.00
20/10/2023	R213 On 07-November-24			Bond Future	11.88	79.8538	80.1824	79.8538	0.00
20/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1918	2	2	2	0.00
20/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1933	2	2	2	0.00
20/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1903	2	2	2	0.00
20/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4448	5	4	5	0.00
20/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4400	5	4	5	0.00
20/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4424	5	4	5	0.00
20/10/2023	R214 On 02-November-23			Bond Future	12.78	57.5478	57.7981	57.5478	20,383.00
20/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6461	7	6	7	0.00
20/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6355	7	6	7	0.00
20/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6408	7	6	7	0.00
20/10/2023	R214 On 01-February-24			Bond Future	12.91	58.8161	59.0745	58.8161	6,595.00
20/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	645	1	1	1	0.00
20/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	657	1	1	1	0.00
20/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	633	1	1	1	0.00
20/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4165	4	4	4	0.00
20/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4093	4	4	4	0.00
20/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4129	4	4	4	0.00
20/10/2023	R214 On 02-May-24			Bond Future	13.03	56.8285	57.0869	56.8285	2,002.00
20/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	444	0	0	0	0.00
20/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	450	0	0	0	0.00
20/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	437	0	0	0	0.00
20/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7907	8	8	8	0.00
20/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7815	8	8	8	0.00
20/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7861	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
20/10/2023	R214 On 01-August-24			Bond Future	13.14	58.1216	58.3858	58.1216	0.00
20/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1440	1	1	1	0.00
20/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1452	1	1	1	0.00
20/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1427	1	1	1	0.00
20/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5879	6	6	6	0.00
20/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5808	6	6	6	0.00
20/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5844	6	6	6	0.00
20/10/2023	R214 On 07-November-24			Bond Future	13.29	56.2098	56.4852	56.2098	0.00
20/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2313	2	2	2	0.00
20/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2296	2	2	2	0.00
20/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2330	2	2	2	0.00
20/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5236	5	5	5	0.00
20/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5293	5	5	5	0.00
20/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5265	5	5	5	0.00
20/10/2023	R248 On 02-November-23			Bond Future	12.93	70.4970	70.7975	70.4970	27,404.00
20/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
20/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
20/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	111	0	0	0	207.00
20/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3452	3	3	3	0.00
20/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	58	0	0	0	207.00
20/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2500	3	3	3	0.00
20/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6561	7	7	7	0.00
20/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8679	9	9	9	0.00
20/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8548	9	9	9	0.00
20/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8613	9	9	9	0.00
20/10/2023	R248 On 01-February-24			Bond Future	13.07	72.0507	72.3610	72.0507	216,662.00
20/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2569	2	3	2	0.00
20/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5201	5	5	5	0.00
20/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	612	1	1	1	0.00
20/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	624	1	1	1	0.00
20/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	600	1	1	1	0.00
20/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3389	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
20/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	153	0	0	0	1,000.00
20/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	812	1	1	1	100.00
20/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5052	5	5	5	0.00
20/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9331	10	9	10	0.00
20/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1836	2	2	2	1,000.00
20/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5782	6	6	6	0.00
20/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5687	6	6	6	0.00
20/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5735	6	6	6	0.00
20/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1078	1	1	1	1,100.00
20/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2399	2	2	2	1,100.00
20/10/2023	R248 On 02-May-24			Bond Future	13.19	69.2154	69.5256	69.2154	12,631.00
20/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	432	0	0	0	0.00
20/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	438	0	0	0	0.00
20/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	425	0	0	0	0.00
20/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10520	11	11	11	0.00
20/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10402	11	10	11	0.00
20/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10461	11	10	11	0.00
20/10/2023	R248 On 01-August-24			Bond Future	13.32	70.7904	71.1074	70.7904	13,000.00
20/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1721	2	2	2	0.00
20/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1737	2	2	2	0.00
20/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1706	2	2	2	0.00
20/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7238	7	7	7	0.00
20/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7152	7	7	7	0.00
20/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7195	7	7	7	0.00
20/10/2023	R248 On 07-November-24			Bond Future	13.47	68.0374	68.3680	68.0374	0.00
20/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2807	3	3	3	0.00
20/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2828	3	3	3	0.00
20/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2787	3	3	3	0.00
20/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6376	7	6	7	0.00
20/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6309	7	6	7	0.00
20/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6342	7	6	7	0.00
20/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
20/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00