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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/10/2023 TO: 26/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/10/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/10/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/10/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/10/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/10/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/10/2023	2025 On 02-November-23			Bond Future	172.39		172.3523	172.3945	172.3523	1,436.00
26/10/2023	2025 On 01-February-24			Bond Future	174.44		174.4017	174.4444	174.4017	10,805.00
26/10/2023	2025 On 02-May-24			Bond Future	178.38		178.3339	178.3777	178.3339	0.00
26/10/2023	2025 On 01-August-24			Bond Future	180.64		180.5958	180.6407	180.5958	0.00
26/10/2023	2025 On 07-November-24			Bond Future	185.05		185.0028	185.0493	185.0028	0.00
26/10/2023	2029 On 02-November-23			Bond Future	123.80		123.6871	123.8027	123.6871	936.00
26/10/2023	2029 On 01-February-24			Bond Future	126.57		126.4475	126.5652	126.4475	3,078.00
26/10/2023	2029 On 02-May-24			Bond Future	128.05		127.9309	128.0515	127.9309	0.00
26/10/2023	2029 On 01-August-24			Bond Future	130.99		130.8715	130.9950	130.8715	0.00
26/10/2023	2029 On 07-November-24			Bond Future	132.79		132.6646	132.7913	132.6646	0.00
26/10/2023	2030 On 02-November-23			Bond Future	10.71		90.2024	90.0412	90.2024	12,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	642	1	1	1	0.00
26/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	670	1	1	1	0.00
26/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	613	1	1	1	0.00
26/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
26/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3464	4	3	4	0.00
26/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
26/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	20	0	0	0	500.00
26/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2915	3	3	3	0.00
26/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
26/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	216	0	0	0	500.00
26/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1708	2	2	2	500.00
26/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6149	6	6	6	0.00
26/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
26/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	30	0	0	0	0.00
26/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1340	1	1	1	0.00
26/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	3	0	0	0	500.00
26/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3449	3	3	3	0.00
26/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	577	1	1	1	0.00
26/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2675	3	3	3	0.00
26/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	1	0	0	0	800.00
26/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4845	5	5	5	0.00
26/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	234	0	0	0	0.00
26/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	209	0	0	0	0.00
26/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	221	0	0	0	0.00
26/10/2023	2030 On 01-February-24			Bond Future	10.80	88.1872	88.0222	88.1872	55,088.00
26/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	586	1	1	1	400.00
26/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5307	5	5	5	0.00
26/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	270	0	0	0	400.00
26/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2891	3	3	3	0.00
26/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	470	1	0	1	1,360.00
26/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3029	3	3	3	0.00
26/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3057	3	3	3	0.00
26/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3001	3	3	3	0.00
26/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	443	0	0	0	500.00
26/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	956	1	1	1	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
26/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4532	5	5	5	0.00
26/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	677	1	1	1	200.00
26/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2098	2	2	2	0.00
26/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4186	4	4	4	0.00
26/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4500	5	4	5	0.00
26/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	522	1	1	1	500.00
26/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	431	0	0	0	500.00
26/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3783	4	4	4	0.00
26/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	494	0	0	0	200.00
26/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1302	1	1	1	700.00
26/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3273	3	3	3	0.00
26/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	426	0	0	0	500.00
26/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2607	3	3	3	0.00
26/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4165	4	4	4	0.00
26/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	838	1	1	1	0.00
26/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	817	1	1	1	0.00
26/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	827	1	1	1	0.00
26/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	883	1	1	1	1,360.00
26/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4024	4	4	4	0.00
26/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3555	3	4	3	0.00
26/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	306	0	0	0	400.00
26/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5348	5	5	5	0.00
26/10/2023	2030 On 02-May-24			Bond Future	10.90	90.1542	89.9856	90.1542	19,398.00
26/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	707	1	1	1	0.00
26/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	714	1	1	1	0.00
26/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	699	1	1	1	0.00
26/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1032	1	1	1	1,000.00
26/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4825	5	5	5	0.00
26/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	595	1	1	1	1,000.00
26/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2057	2	2	2	1,080.00
26/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6122	6	6	6	0.00
26/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2693	3	3	3	500.00
26/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8488	9	8	9	0.00
26/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1691	2	2	2	500.00
26/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1841	2	2	2	0.00

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26/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	308	0	0	0	500.00
26/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2771	3	3	3	0.00
26/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	627	1	1	1	1,080.00
26/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2359	2	2	2	0.00
26/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3938	4	4	4	0.00
26/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	916	1	1	1	1,000.00
26/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5539	5	6	5	0.00
26/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5026	5	5	5	0.00
26/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4959	5	5	5	0.00
26/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4992	5	5	5	0.00
26/10/2023	2030 On 01-August-24			Bond Future	11.00	88.1999	88.0275	88.1999	0.00
26/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1555	2	2	2	0.00
26/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1569	2	2	2	0.00
26/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1541	2	2	2	0.00
26/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3914	4	4	4	0.00
26/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3866	4	4	4	0.00
26/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3890	4	4	4	0.00
26/10/2023	2030 On 07-November-24			Bond Future	11.11	90.3285	90.1522	90.3285	221.00
26/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2174	2	2	2	0.00
26/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2191	2	2	2	0.00
26/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2158	2	2	2	0.00
26/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3510	3	4	3	0.00
26/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3470	3	3	3	0.00
26/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3490	3	3	3	0.00
26/10/2023	2032 On 02-November-23			Bond Future	11.63	83.1837	83.0269	83.1837	61,754.00
26/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	12	0	0	0	0.00
26/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	10	0	0	0	0.00
26/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	14	0	0	0	0.00
26/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
26/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1354	2	1	2	0.00
26/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
26/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	916	1	1	1	0.00
26/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	24	0	0	0	0.00

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26/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
26/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	211	0	0	0	0.00
26/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
26/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	401	1	0	1	0.00
26/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	1	0	0	0	500.00
26/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2865	3	3	3	0.00
26/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
26/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2551	2	3	2	0.00
26/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	11	0	0	0	500.00
26/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5006	5	5	5	0.00
26/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	537	0	1	0	15,500.00
26/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6219	6	6	6	0.00
26/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	814	1	1	1	500.00
26/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1664	2	2	2	500.00
26/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4408	4	4	4	0.00
26/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	222	0	0	0	500.00
26/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2985	3	3	3	500.00
26/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5057	5	5	5	0.00
26/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	113	0	0	0	0.00
26/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3717	4	4	4	0.00
26/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1845	2	2	2	0.00
26/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1936	2	2	2	0.00
26/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1890	2	2	2	0.00
26/10/2023	2032 On 01-February-24			Bond Future	11.75	85.0195	84.8590	85.0195	92,216.00
26/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	108	0	0	0	1,200.00
26/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	437	0	0	0	1,200.00
26/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4520	5	5	5	0.00
26/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2166	2	2	2	0.00
26/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2141	2	2	2	0.00
26/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2191	2	2	2	0.00
26/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	327	0	0	0	500.00
26/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	753	1	1	1	500.00
26/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4897	5	5	5	0.00
26/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	452	0	0	0	200.00
26/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1945	2	2	2	0.00

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26/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4117	4	4	4	0.00
26/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	800	1	1	1	200.00
26/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1931	2	2	2	200.00
26/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4986	5	5	5	0.00
26/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	603	1	1	1	500.00
26/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3798	4	4	4	0.00
26/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5789	6	6	6	0.00
26/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1727	2	2	2	0.00
26/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1766	2	2	2	0.00
26/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1747	2	2	2	0.00
26/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	690	1	1	1	1,200.00
26/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5068	5	5	5	0.00
26/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8487	8	8	8	0.00
26/10/2023	2032 On 02-May-24			Bond Future	11.87	82.7537	82.5897	82.7537	61,107.00
26/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	690	1	1	1	0.00
26/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	683	1	1	1	0.00
26/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	698	1	1	1	0.00
26/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	970	1	1	1	1,000.00
26/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5615	6	6	6	0.00
26/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	554	1	1	1	1,000.00
26/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	722	1	1	1	500.00
26/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1246	1	1	1	500.00
26/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6514	7	7	7	0.00
26/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1653	2	2	2	1,550.00
26/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7073	7	7	7	0.00
26/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	772	1	1	1	1,550.00
26/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	858	1	1	1	1,550.00
26/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3986	4	4	4	0.00
26/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6394	6	6	6	0.00
26/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	980	1	1	1	500.00
26/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4781	5	5	5	0.00
26/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6633	7	7	7	0.00
26/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5587	5	6	5	0.00
26/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7586	7	8	7	0.00
26/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1220	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6754	7	7	7	0.00
26/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6836	7	7	7	0.00
26/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6795	7	7	7	0.00
26/10/2023	2032 On 01-August-24			Bond Future	11.99	84.6368	84.4691	84.6368	0.00
26/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1553	2	2	2	0.00
26/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1541	2	2	2	0.00
26/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1567	2	2	2	0.00
26/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5290	5	5	5	0.00
26/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5356	5	5	5	0.00
26/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5323	5	5	5	0.00
26/10/2023	2032 On 07-November-24			Bond Future	12.14	82.5114	82.3399	82.5114	243.00
26/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6626	7	7	7	0.00
26/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2351	2	2	2	1,615.00
26/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2072	2	2	2	0.00
26/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2055	2	2	2	0.00
26/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2088	2	2	2	0.00
26/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4865	5	5	5	0.00
26/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4919	5	5	5	0.00
26/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4892	5	5	5	0.00
26/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1711	2	2	2	1,615.00
26/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4475	4	4	4	0.00
26/10/2023	2033 On 02-November-23			Bond Future	116.35	116.7145	116.3532	116.7145	965.00
26/10/2023	2033 On 01-February-24			Bond Future	118.95	119.3191	118.9494	119.3191	7,919.00
26/10/2023	2033 On 02-May-24			Bond Future	120.17	120.5457	120.1679	120.5457	0.00
26/10/2023	2033 On 01-August-24			Bond Future	122.93	123.3167	122.9301	123.3167	0.00
26/10/2023	2033 On 07-November-24			Bond Future	124.43	124.8271	124.4315	124.8271	0.00
26/10/2023	2037 On 02-November-23			Bond Future	12.60	76.1924	76.1743	76.1924	27,015.00
26/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6163	6	6	6	0.00
26/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	377	0	0	0	731.00
26/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	6	0	0	0	731.00
26/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3053	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
26/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	731.00
26/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	788	1	1	1	0.00
26/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5653	6	6	6	0.00
26/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5540	6	6	6	0.00
26/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5596	6	6	6	0.00
26/10/2023	2037 On 01-February-24			Bond Future	12.73	73.6177	73.5989	73.6177	135,098.00
26/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1232	1	1	1	0.00
26/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1251	1	1	1	0.00
26/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1213	1	1	1	0.00
26/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6217	6	6	6	0.00
26/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2741	3	3	3	0.00
26/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	840	1	1	1	2,500.00
26/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1751	2	2	2	2,500.00
26/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4151	4	4	4	0.00
26/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	557	1	1	1	2,500.00
26/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3362	3	3	3	0.00
26/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3296	3	3	3	0.00
26/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3329	3	3	3	0.00
26/10/2023	2037 On 02-May-24			Bond Future	12.86	75.2596	75.2405	75.2596	0.00
26/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	596	1	1	1	0.00
26/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	604	1	1	1	0.00
26/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	588	1	1	1	0.00
26/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8173	8	8	8	0.00
26/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8076	8	8	8	0.00
26/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8125	8	8	8	0.00
26/10/2023	2037 On 01-August-24			Bond Future	13.00	72.7159	72.6964	72.7159	0.00
26/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4049	4	4	4	0.00
26/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5966	6	6	6	0.00
26/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1721	2	2	2	0.00
26/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1736	2	2	2	1,383.00
26/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1707	2	2	2	0.00
26/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6310	6	6	6	0.00
26/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6234	6	6	6	0.00
26/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6272	6	6	6	0.00
26/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2168	2	2	2	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3242	3	3	3	1,383.00
26/10/2023	2037 On 07-November-24			Bond Future	13.15	74.4698	74.4501	74.4698	1,634.00
26/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2670	3	3	3	0.00
26/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2690	3	3	3	0.00
26/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2650	3	3	3	0.00
26/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5493	5	5	5	0.00
26/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5433	5	5	5	0.00
26/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5463	5	5	5	0.00
26/10/2023	2038 On 02-November-23			Bond Future	125.83	125.3019	125.8272	125.3019	1,922.00
26/10/2023	2038 On 01-February-24			Bond Future	126.61	126.0767	126.6134	126.0767	2,829.00
26/10/2023	2038 On 02-May-24			Bond Future	129.47	128.9193	129.4681	128.9193	1,706.00
26/10/2023	2038 On 01-August-24			Bond Future	130.38	129.8155	130.3771	129.8155	0.00
26/10/2023	2038 On 07-November-24			Bond Future	133.56	132.9826	133.5582	132.9826	0.00
26/10/2023	2040 On 02-November-23			Bond Future	12.83	76.4640	76.5257	76.4640	20,105.00
26/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5414	5	5	5	0.00
26/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1587	2	2	2	0.00
26/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
26/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	1	0	0	0	225.00
26/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1061	1	1	1	0.00
26/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	163	0	0	0	128.00
26/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4166	4	4	4	0.00
26/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
26/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1385	1	1	1	0.00
26/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5825	6	6	6	0.00
26/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	2	0	0	0	128.00
26/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	294	0	0	0	875.00
26/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4050	4	4	4	0.00
26/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7666	8	8	8	0.00
26/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7045	7	7	7	0.00
26/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7168	7	7	7	0.00
26/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7107	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
26/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	140	0	0	0	1,100.00
26/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0	0	0	0	1,100.00
26/10/2023	2040 On 01-February-24			Bond Future	12.96	73.6450	73.7077	73.6450	140,890.00
26/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	859	1	1	1	1,000.00
26/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2133	2	2	2	1,000.00
26/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5502	5	6	5	0.00
26/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	939	1	1	1	0.00
26/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	922	1	1	1	0.00
26/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	906	1	1	1	0.00
26/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4325	4	4	4	0.00
26/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4285	4	4	4	0.00
26/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4245	4	4	4	0.00
26/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	801	1	1	1	1,000.00
26/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2436	2	2	2	0.00
26/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4447	5	4	5	0.00
26/10/2023	2040 On 02-May-24			Bond Future	13.09	75.2875	75.3517	75.2875	0.00
26/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	579	1	1	1	0.00
26/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	571	1	1	1	0.00
26/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	587	1	1	1	0.00
26/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8868	9	9	9	0.00
26/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8974	9	9	9	0.00
26/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8921	9	9	9	0.00
26/10/2023	2040 On 01-August-24			Bond Future	13.23	72.4940	72.5597	72.4940	0.00
26/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1835	2	2	2	0.00
26/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1819	2	2	2	0.00
26/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1850	2	2	2	0.00
26/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6605	7	7	7	0.00
26/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6686	7	7	7	0.00
26/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6646	7	7	7	0.00
26/10/2023	2040 On 07-November-24			Bond Future	13.38	74.2423	74.3098	74.2423	1,312.00
26/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3027	3	3	3	0.00
26/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3005	3	3	3	0.00
26/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3048	3	3	3	0.00
26/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5737	6	6	6	0.00
26/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5799	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
26/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5768	6	6	6	0.00
26/10/2023	2044 On 02-November-23			Bond Future	12.92	72.6261	72.6338	72.6261	35,274.00
26/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
26/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	851	1	1	1	0.00
26/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	246	0	0	0	0.00
26/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
26/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1134	1	1	1	5,860.00
26/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	403	0	0	0	6,375.00
26/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5168	5	5	5	0.00
26/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7947	8	8	8	0.00
26/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7820	8	8	8	0.00
26/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7884	8	8	8	0.00
26/10/2023	2044 On 01-February-24			Bond Future	13.04	69.8475	69.8551	69.8475	102,105.00
26/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2906	3	3	3	0.00
26/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	708	1	1	1	0.00
26/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	722	1	1	1	0.00
26/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	694	1	1	1	0.00
26/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4947	5	5	5	0.00
26/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4859	5	5	5	0.00
26/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4903	5	5	5	0.00
26/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1844	2	2	2	5,000.00
26/10/2023	2044 On 02-May-24			Bond Future	13.18	71.4053	71.4132	71.4053	0.00
26/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	542	1	1	1	0.00
26/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	549	1	1	1	0.00
26/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	534	1	1	1	0.00
26/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9193	9	9	9	0.00
26/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9084	9	9	9	0.00
26/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9139	9	9	9	0.00
26/10/2023	2044 On 01-August-24			Bond Future	13.31	68.6487	68.6568	68.6487	0.00
26/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1643	2	2	2	0.00
26/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1658	2	2	2	0.00
26/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1628	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
26/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7183	7	7	7	0.00
26/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7098	7	7	7	0.00
26/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7141	7	7	7	0.00
26/10/2023	2044 On 07-November-24			Bond Future	13.46	70.3041	70.3126	70.3041	0.00
26/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2957	3	3	3	0.00
26/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2978	3	3	3	0.00
26/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2935	3	3	3	0.00
26/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5803	6	6	6	0.00
26/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5740	6	6	6	0.00
26/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5771	6	6	6	0.00
26/10/2023	2046 On 02-November-23			Bond Future	106.39	106.6130	106.3906	106.6130	9,418.00
26/10/2023	2046 On 01-February-24			Bond Future	108.76	108.9923	108.7646	108.9923	11,513.00
26/10/2023	2046 On 02-May-24			Bond Future	109.07	109.3007	109.0681	109.3007	4,626.00
26/10/2023	2046 On 01-August-24			Bond Future	111.58	111.8131	111.5751	111.8131	0.00
26/10/2023	2046 On 07-November-24			Bond Future	112.10	112.3399	112.0963	112.3399	0.00
26/10/2023	2050 On 02-November-23			Bond Future	107.49	107.9144	107.4870	107.9144	7,974.00
26/10/2023	2050 On 01-February-24			Bond Future	107.63	108.0691	107.6317	108.0691	10,652.00
26/10/2023	2050 On 02-May-24			Bond Future	110.06	110.5058	110.0585	110.5058	3,316.00
26/10/2023	2050 On 01-August-24			Bond Future	110.28	110.7420	110.2846	110.7420	0.00
26/10/2023	2050 On 07-November-24			Bond Future	112.98	113.4435	112.9753	113.4435	0.00
26/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	AL37 On 02-November-23			Index Future	897.86	899.0770	897.8590	899.0770	0.00
26/10/2023	AL37 On 01-February-24			Index Future	917.67	918.9190	917.6700	918.9190	0.00
26/10/2023	AL37 On 02-May-24			Index Future	938.15	939.4200	938.1450	939.4200	0.00
26/10/2023	AL37 On 01-August-24			Index Future	959.50	960.8020	959.4980	960.8020	0.00
26/10/2023	AL37 On 07-November-24			Index Future	982.70	984.0340	982.7010	984.0340	0.00
26/10/2023	AL7T On 02-November-23			Index Future	1009.25	1010.6320	1009.2450	1010.6320	0.00
26/10/2023	AL7T On 01-February-24			Index Future	1031.51	1032.9350	1031.5140	1032.9350	0.00
26/10/2023	AL7T On 02-May-24			Index Future	1054.53	1055.9800	1054.5290	1055.9800	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
26/10/2023	AL7T On 01-August-24			Index Future	1078.53	1080.0140	1078.5310	1080.0140	0.00
26/10/2023	AL7T On 07-November-24			Index Future	1104.61	1106.1290	1104.6130	1106.1290	0.00
26/10/2023	ALBI On 02-November-23			Index Future	883.49	884.1450	883.4870	884.1450	18.00
26/10/2023	ALBI On 01-February-24			Index Future	902.98	903.6570	902.9820	903.6570	86.00
26/10/2023	ALBI On 02-May-24			Index Future	923.13	923.8180	923.1290	923.8180	0.00
26/10/2023	ALBI On 01-August-24			Index Future	944.14	944.8450	944.1400	944.8450	0.00
26/10/2023	ALBI On 07-November-24			Index Future	966.97	967.6910	966.9720	967.6910	0.00
26/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	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
26/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	ES33 On 02-November-23			Bond Future	13.05	70.7981	70.7845	70.7981	0.00
26/10/2023	ES33 On 01-February-24			Bond Future	13.21	72.3780	72.3639	72.3780	0.00
26/10/2023	ES33 On 02-May-24			Bond Future	13.38	70.2105	70.1961	70.2105	0.00
26/10/2023	ES33 On 01-August-24			Bond Future	13.55	71.8241	71.8094	71.8241	0.00
26/10/2023	ES33 On 07-November-24			Bond Future	13.75	69.7700	69.7552	69.7700	0.00
26/10/2023	ES42 On 02-November-23			Bond Future	13.50	66.5351	66.5914	66.5351	0.00
26/10/2023	ES42 On 01-February-24			Bond Future	13.65	68.0199	68.0773	68.0199	0.00
26/10/2023	ES42 On 02-May-24			Bond Future	13.80	65.2909	65.3497	65.2909	0.00
26/10/2023	ES42 On 01-August-24			Bond Future	13.95	66.7912	66.8514	66.7912	0.00
26/10/2023	ES42 On 07-November-24			Bond Future	14.14	64.1499	64.2117	64.1499	0.00
26/10/2023	GOVI On 02-November-23			GOVI	870.59	871.2830	870.5860	871.2830	18.00
26/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 02-November-23	885.80	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
26/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	152240	15	15	15	0.00
26/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	152140	15	15	15	0.00
26/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	152340	15	15	15	0.00
26/10/2023	GOVI On 01-February-24			GOVI	889.80	890.5110	889.7960	890.5110	694.00
26/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	98060	11	10	11	0.00
26/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	97960	11	10	11	0.00
26/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	98160	11	10	11	0.00
26/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 02-May-24			GOVI	909.65	910.3790	909.6490	910.3790	0.00
26/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	413210	41	41	41	0.00
26/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	413410	41	41	41	0.00
26/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	413310	41	41	41	0.00
26/10/2023	GOVI On 01-August-24			GOVI	930.35	931.0990	930.3530	931.0990	0.00
26/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	130170	12	13	12	0.00
26/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	130370	12	13	12	0.00
26/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	130270	12	13	12	0.00
26/10/2023	GOVI On 07-November-24			GOVI	952.85	953.6140	952.8520	953.6140	0.00
26/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	40620	5	4	5	0.00
26/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	40520	5	4	5	0.00
26/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	40720	5	4	5	0.00
26/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
26/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
26/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2023	IGOV On 02-November-23			Index Future	325.46	325.4520	325.4570	325.4520	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	IGOV On 01-February-24			Index Future	332.72	332.7150	332.7190	332.7150	603.00
26/10/2023	IGOV On 02-May-24			Index Future	340.22	340.2170	340.2220	340.2170	16.00
26/10/2023	IGOV On 01-August-24			Index Future	348.04	348.0370	348.0430	348.0370	0.00
26/10/2023	IGOV On 07-November-24			Index Future	356.54	356.5340	356.5410	356.5340	0.00
26/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
26/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6500	91.6400	91.6500	0.00
26/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.5300	91.5300	91.5300	0.00
26/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.47	91.5200	91.5300	91.5200	0.00
26/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.50	91.4800	91.5000	91.4800	0.00
26/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.50	91.4800	91.5000	91.4800	0.00
26/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.48	91.4900	91.5200	91.4900	0.00
26/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.43	91.5600	91.5700	91.5600	0.00
26/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.36	91.6200	91.6400	91.6200	0.00
26/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.24	91.7500	91.7600	91.7500	0.00
26/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.20	91.7900	91.8000	91.7900	0.00
26/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.13	91.9000	91.8700	91.9000	0.00
26/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.12	91.9100	91.8800	91.9100	0.00
26/10/2023	R035 On 02-November-23			Bond Future	12.27	81.2279	81.1841	81.2279	103,211.00
26/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	6	0	0	0	6,500.00
26/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
26/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2935	3	3	3	0.00
26/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
26/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6406	6	6	6	0.00
26/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	490	1	0	1	731.00
26/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	9	0	0	0	731.00
26/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2773	3	3	3	0.00
26/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	731.00
26/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	621	1	1	1	0.00
26/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4458	4	4	4	0.00
26/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6202	6	6	6	0.00
26/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9122	9	9	9	0.00
26/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	13	0	0	0	400.00
26/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2985	3	3	3	0.00
26/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4569	5	5	5	0.00
26/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4514	4	5	4	0.00
26/10/2023	R035 On 01-February-24			Bond Future	12.40	83.0205	82.9754	83.0205	59,155.00
26/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	241	0	0	0	400.00
26/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5764	6	6	6	0.00
26/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	73	0	0	0	400.00
26/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1677	2	2	2	0.00
26/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1653	2	2	2	0.00
26/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1700	2	2	2	0.00
26/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2709	3	3	3	0.00
26/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2765	3	3	3	0.00
26/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2737	3	3	3	0.00
26/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7061	7	7	7	0.00
26/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	671	1	1	1	400.00
26/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9783	10	10	10	0.00
26/10/2023	R035 On 02-May-24			Bond Future	12.53	80.3597	80.3138	80.3597	100,132.00
26/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	669	1	1	1	0.00
26/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	660	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
26/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	678	1	1	1	0.00
26/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7565	8	8	8	0.00
26/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7659	8	8	8	0.00
26/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7612	8	8	8	0.00
26/10/2023	R035 On 01-August-24			Bond Future	12.65	82.1884	82.1415	82.1884	0.00
26/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1755	2	2	2	0.00
26/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1738	2	2	2	0.00
26/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1773	2	2	2	0.00
26/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5994	6	6	6	0.00
26/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6064	6	6	6	0.00
26/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6029	6	6	6	0.00
26/10/2023	R035 On 07-November-24			Bond Future	12.81	79.6542	79.6064	79.6542	0.00
26/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2372	2	2	2	0.00
26/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2353	2	2	2	0.00
26/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2392	2	2	2	0.00
26/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5389	5	5	5	0.00
26/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5450	5	5	5	0.00
26/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5419	5	5	5	0.00
26/10/2023	R053 On 02-November-23			Bond Future	12.84	91.9153	91.9251	91.9153	3,320.00
26/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	700	1	1	1	0.00
26/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	667	1	1	1	0.00
26/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	734	1	1	1	0.00
26/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	837	1	1	1	0.00
26/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	910	1	1	1	0.00
26/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	873	1	1	1	0.00
26/10/2023	R053 On 01-February-24			Bond Future	12.97	93.9437	93.9534	93.9437	0.00
26/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2887	3	3	3	0.00
26/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2922	3	3	3	0.00
26/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2852	3	3	3	0.00
26/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3195	3	3	3	0.00
26/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3129	3	3	3	0.00
26/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3162	3	3	3	0.00
26/10/2023	R053 On 02-May-24			Bond Future	13.10	90.1741	90.1841	90.1741	5,189.00
26/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3958	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
26/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3923	4	4	4	0.00
26/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3993	4	4	4	0.00
26/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4386	4	4	4	0.00
26/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4450	4	4	4	0.00
26/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4418	4	4	4	0.00
26/10/2023	R053 On 01-August-24			Bond Future	13.23	92.2260	92.2363	92.2260	0.00
26/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4745	5	5	5	0.00
26/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4779	5	5	5	0.00
26/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4711	5	5	5	0.00
26/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5338	5	5	5	0.00
26/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5274	5	5	5	0.00
26/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5306	5	5	5	0.00
26/10/2023	R053 On 07-November-24			Bond Future	13.37	88.5774	88.5882	88.5774	0.00
26/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3921	4	4	4	0.00
26/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3949	4	4	4	0.00
26/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3894	4	4	4	0.00
26/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7808	8	8	8	0.00
26/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7724	8	8	8	0.00
26/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7766	8	8	8	0.00
26/10/2023	R186 On 02-November-23			Bond Future	9.37	107.0579	106.9505	107.0579	32,919.00
26/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	243	0	0	0	0.00
26/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	258	0	0	0	0.00
26/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	228	0	0	0	0.00
26/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	27	0	0	0	1,715.00
26/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2779	3	3	3	0.00
26/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
26/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	636	1	1	1	0.00
26/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	213	0	0	0	0.00
26/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	190	0	0	0	0.00
26/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	201	0	0	0	0.00
26/10/2023	R186 On 01-February-24			Bond Future	9.42	104.1107	104.0007	104.1107	72,374.00
26/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	984	1	1	1	0.00
26/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	999	1	1	1	0.00
26/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	970	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
26/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	757	1	1	1	0.00
26/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	736	1	1	1	0.00
26/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	746	1	1	1	0.00
26/10/2023	R186 On 02-May-24			Bond Future	9.45	106.4331	106.3207	106.4331	10,568.00
26/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	118	0	0	0	0.00
26/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	120	0	0	0	0.00
26/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	116	0	0	0	0.00
26/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2656	3	3	3	0.00
26/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1527	2	2	2	2,030.00
26/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	494	0	0	0	2,030.00
26/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	888	1	1	1	0.00
26/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3570	3	4	3	0.00
26/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3526	3	4	3	0.00
26/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3548	3	4	3	0.00
26/10/2023	R186 On 01-August-24			Bond Future	9.48	103.5447	103.4298	103.5447	0.00
26/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	475	1	0	1	0.00
26/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	480	1	0	1	0.00
26/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	469	1	0	1	0.00
26/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2168	2	2	2	0.00
26/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2137	2	2	2	0.00
26/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2153	2	2	2	0.00
26/10/2023	R186 On 07-November-24			Bond Future	9.53	106.0442	105.9269	106.0442	3,495.00
26/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	910	1	1	1	0.00
26/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	900	1	1	1	0.00
26/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	919	1	1	1	0.00
26/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1638	2	2	2	0.00
26/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1658	2	2	2	0.00
26/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1648	2	2	2	0.00
26/10/2023	R197 On 02-November-23			Bond Future	342.82	342.7720	342.8199	342.7720	0.00
26/10/2023	R202 On 02-November-23			Bond Future	252.17	251.1998	252.1711	251.1998	4,558.00
26/10/2023	R202 On 01-February-24			Bond Future	252.82	251.8313	252.8236	251.8313	5,070.00
26/10/2023	R202 On 02-May-24			Bond Future	258.52	257.5092	258.5242	257.5092	0.00
26/10/2023	R202 On 01-August-24			Bond Future	259.37	258.3334	259.3718	258.3334	0.00
26/10/2023	R202 On 07-November-24			Bond Future	265.70	264.6364	265.7009	264.6364	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
26/10/2023	R209 On 02-November-23			Bond Future	12.34	62.4657	62.4490	62.4657	18,532.00
26/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4687	5	5	5	0.00
26/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4786	5	5	5	0.00
26/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4737	5	5	5	0.00
26/10/2023	R209 On 01-February-24			Bond Future	12.46	63.8442	63.8270	63.8442	14,462.00
26/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1195	1	1	1	0.00
26/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1177	1	1	1	0.00
26/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1213	1	1	1	0.00
26/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2643	3	3	3	0.00
26/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2698	3	3	3	0.00
26/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2671	3	3	3	0.00
26/10/2023	R209 On 02-May-24			Bond Future	12.58	62.1151	62.0976	62.1151	0.00
26/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	525	1	1	1	0.00
26/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	518	1	1	1	0.00
26/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	532	1	1	1	0.00
26/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6991	7	7	7	0.00
26/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7076	7	7	7	0.00
26/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7034	7	7	7	0.00
26/10/2023	R209 On 01-August-24			Bond Future	12.69	63.5285	63.5107	63.5285	0.00
26/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1472	1	1	1	0.00
26/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1459	1	1	1	0.00
26/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1485	1	1	1	0.00
26/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5476	5	5	5	0.00
26/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5543	6	6	6	0.00
26/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5509	6	6	6	0.00
26/10/2023	R209 On 07-November-24			Bond Future	12.83	61.9041	61.8860	61.9041	101.00
26/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2193	2	2	2	0.00
26/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2210	2	2	2	0.00
26/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2176	2	2	2	0.00
26/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4866	5	5	5	0.00
26/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4812	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
26/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4839	5	5	5	0.00
26/10/2023	R210 On 02-November-23			Bond Future	224.84	224.8004	224.8409	224.8004	136.00
26/10/2023	R210 On 01-February-24			Bond Future	229.86	229.8173	229.8580	229.8173	501.00
26/10/2023	R210 On 02-May-24			Bond Future	231.78	231.7414	231.7833	231.7414	0.00
26/10/2023	R210 On 01-August-24			Bond Future	237.11	237.0681	237.1111	237.0681	0.00
26/10/2023	R210 On 07-November-24			Bond Future	239.56	239.5162	239.5609	239.5162	0.00
26/10/2023	R213 On 02-November-23			Bond Future	11.29	80.4822	80.3184	80.4822	15,162.00
26/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	130	0	0	0	0.00
26/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	141	0	0	0	0.00
26/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	119	0	0	0	0.00
26/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5669	6	6	6	0.00
26/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	822	1	1	1	731.00
26/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	18	0	0	0	731.00
26/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1506	1	2	1	0.00
26/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	731.00
26/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	190	0	0	0	0.00
26/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	879	1	1	1	0.00
26/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	816	1	1	1	0.00
26/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	847	1	1	1	0.00
26/10/2023	R213 On 01-February-24			Bond Future	11.40	82.2584	82.0907	82.2584	25,933.00
26/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2494	3	2	3	0.00
26/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2520	3	3	3	0.00
26/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2469	3	2	3	0.00
26/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1270	1	1	1	0.00
26/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1240	1	1	1	0.00
26/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1255	1	1	1	0.00
26/10/2023	R213 On 02-May-24			Bond Future	11.51	80.5340	80.3628	80.5340	0.00
26/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	701	1	1	1	0.00
26/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	708	1	1	1	0.00
26/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	693	1	1	1	0.00
26/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5825	6	6	6	0.00
26/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5753	6	6	6	0.00
26/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5789	6	6	6	0.00
26/10/2023	R213 On 01-August-24			Bond Future	11.62	82.3668	82.1916	82.3668	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
26/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1523	2	2	2	0.00
26/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1537	2	2	2	0.00
26/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1509	2	2	2	0.00
26/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4537	4	5	4	0.00
26/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4484	4	4	4	0.00
26/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4511	4	5	4	0.00
26/10/2023	R213 On 07-November-24			Bond Future	11.76	80.7922	80.6130	80.7922	0.00
26/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2067	2	2	2	0.00
26/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2051	2	2	2	0.00
26/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2083	2	2	2	0.00
26/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4119	4	4	4	0.00
26/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4165	4	4	4	0.00
26/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4142	4	4	4	0.00
26/10/2023	R214 On 02-November-23			Bond Future	12.64	58.3697	58.4212	58.3697	13,174.00
26/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5732	6	6	6	0.00
26/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5837	6	6	6	0.00
26/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5785	6	6	6	0.00
26/10/2023	R214 On 01-February-24			Bond Future	12.76	59.6578	59.7103	59.6578	13,338.00
26/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	768	1	1	1	0.00
26/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	754	1	1	1	0.00
26/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	782	1	1	1	0.00
26/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3582	4	4	4	0.00
26/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3651	4	4	4	0.00
26/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3616	4	4	4	0.00
26/10/2023	R214 On 02-May-24			Bond Future	12.88	57.6835	57.7372	57.6835	6,752.00
26/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4351	4	4	4	0.00
26/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1201	1	1	1	10,000.00
26/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2652	3	3	3	0.00
26/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	521	1	1	1	0.00
26/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	514	1	1	1	0.00
26/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	528	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
26/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7243	7	7	7	0.00
26/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7333	7	7	7	0.00
26/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7288	7	7	7	0.00
26/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2686	3	3	3	10,000.00
26/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4696	5	5	5	0.00
26/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1634	2	2	2	10,000.00
26/10/2023	R214 On 01-August-24			Bond Future	12.99	58.9962	59.0512	58.9962	0.00
26/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1628	2	2	2	0.00
26/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1614	2	2	2	0.00
26/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1642	2	2	2	0.00
26/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5333	5	5	5	0.00
26/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5400	5	5	5	0.00
26/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5367	5	5	5	0.00
26/10/2023	R214 On 07-November-24			Bond Future	13.12	57.1112	57.1677	57.1112	0.00
26/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2570	3	3	3	0.00
26/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2589	3	3	3	0.00
26/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2552	3	3	3	0.00
26/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4866	5	5	5	0.00
26/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4812	5	5	5	0.00
26/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4839	5	5	5	0.00
26/10/2023	R248 On 02-November-23			Bond Future	12.83	71.3770	71.3848	71.3770	27,404.00
26/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
26/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	77	0	0	0	207.00
26/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3985	4	4	4	0.00
26/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
26/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1879	2	2	2	0.00
26/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5974	6	6	6	0.00
26/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	4	0	0	0	207.00
26/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8092	8	8	8	0.00
26/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7960	8	8	8	0.00
26/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8026	8	8	8	0.00
26/10/2023	R248 On 01-February-24			Bond Future	12.95	72.9521	72.9599	72.9521	223,887.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2825	3	3	3	0.00
26/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5597	6	6	6	0.00
26/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	691	1	1	1	0.00
26/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	705	1	1	1	0.00
26/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	677	1	1	1	0.00
26/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3697	4	4	4	0.00
26/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	172	0	0	0	1,000.00
26/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	914	1	1	1	100.00
26/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4555	5	5	5	0.00
26/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8752	9	9	9	0.00
26/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1545	2	2	2	1,000.00
26/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5261	5	5	5	0.00
26/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5169	5	5	5	0.00
26/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5215	5	5	5	0.00
26/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	875	1	1	1	1,100.00
26/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2055	2	2	2	1,100.00
26/10/2023	R248 On 02-May-24			Bond Future	13.08	70.1303	70.1383	70.1303	12,631.00
26/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	484	0	0	0	0.00
26/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	492	0	0	0	0.00
26/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	477	0	0	0	0.00
26/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9959	10	10	10	0.00
26/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9843	10	10	10	0.00
26/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9901	10	10	10	0.00
26/10/2023	R248 On 01-August-24			Bond Future	13.20	71.7262	71.7344	71.7262	13,000.00
26/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1886	2	2	2	0.00
26/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1903	2	2	2	0.00
26/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1870	2	2	2	0.00
26/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6774	7	7	7	0.00
26/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6691	7	7	7	0.00
26/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6732	7	7	7	0.00
26/10/2023	R248 On 07-November-24			Bond Future	13.34	69.0027	69.0114	69.0027	0.00
26/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3041	3	3	3	0.00
26/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3063	3	3	3	0.00
26/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3019	3	3	3	0.00
26/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5965	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
26/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5900	6	6	6	0.00
26/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5933	6	6	6	0.00
26/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00