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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/10/2023 TO: 31/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	2025 On 02-November-23			Bond Future	172.37	172.3593	172.3673	172.3593	1,136.00
31/10/2023	2025 On 01-February-24			Bond Future	174.41	174.4042	174.4114	174.4042	11,475.00
31/10/2023	2025 On 02-May-24			Bond Future	178.34	178.3280	178.3356	178.3280	0.00
31/10/2023	2025 On 01-August-24			Bond Future	180.52	180.5094	180.5176	180.5094	0.00
31/10/2023	2025 On 07-November-24			Bond Future	184.90	184.8862	184.8951	184.8862	0.00
31/10/2023	2029 On 02-November-23			Bond Future	122.61	122.7378	122.6130	122.7378	846.00
31/10/2023	2029 On 01-February-24			Bond Future	125.35	125.4736	125.3453	125.4736	3,200.00
31/10/2023	2029 On 02-May-24			Bond Future	126.80	126.9289	126.7980	126.9289	0.00
31/10/2023	2029 On 01-August-24			Bond Future	129.66	129.7893	129.6557	129.7893	0.00
31/10/2023	2029 On 07-November-24			Bond Future	131.40	131.5354	131.3988	131.5354	0.00
31/10/2023	2030 On 02-November-23			Bond Future	10.65	90.0904	90.2605	90.0904	12,629.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	679	1	1	1	0.00
31/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	644	1	1	1	0.00
31/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	715	1	1	1	0.00
31/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
31/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
31/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3682	4	4	4	0.00
31/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
31/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	2	0	0	0	500.00
31/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3132	3	3	3	0.00
31/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1897	2	2	2	500.00
31/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6368	6	6	6	0.00
31/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	154	0	0	0	500.00
31/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	0	0	0	0	0.00
31/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
31/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	0	0	0	0	500.00
31/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1103	1	1	1	0.00
31/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3230	3	3	3	0.00
31/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	296	0	0	0	0.00
31/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	0	0	0	0	800.00
31/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2456	3	2	3	0.00
31/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4626	5	5	5	0.00
31/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	35	0	0	0	0.00
31/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	45	0	0	0	0.00
31/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	39	0	0	0	0.00
31/10/2023	2030 On 01-February-24			Bond Future	10.74	88.0703	88.2436	88.0703	55,701.00
31/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	261	0	0	0	400.00
31/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	614	1	1	1	400.00
31/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5502	5	6	5	0.00
31/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3045	3	3	3	0.00
31/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	485	0	0	0	1,360.00
31/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3187	3	3	3	0.00
31/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3158	3	3	3	0.00
31/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3215	3	3	3	0.00
31/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1011	1	1	1	500.00
31/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4717	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
31/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	452	0	0	0	500.00
31/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	709	1	1	1	200.00
31/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2226	2	2	2	0.00
31/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4365	4	4	4	0.00
31/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4684	5	5	5	0.00
31/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	546	1	1	1	500.00
31/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	395	0	0	0	500.00
31/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3586	4	4	4	0.00
31/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	452	0	0	0	200.00
31/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1208	1	1	1	700.00
31/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3084	3	3	3	0.00
31/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2441	3	2	3	0.00
31/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	389	0	0	0	500.00
31/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	3953	4	4	4	0.00
31/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	754	1	1	1	0.00
31/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	774	1	1	1	0.00
31/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	764	1	1	1	0.00
31/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	815	1	1	1	1,360.00
31/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3817	4	4	4	0.00
31/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	279	0	0	0	400.00
31/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3362	3	3	3	0.00
31/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5118	5	5	5	0.00
31/10/2023	2030 On 02-May-24			Bond Future	10.84	90.0304	90.2077	90.0304	19,883.00
31/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	740	1	1	1	0.00
31/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	732	1	1	1	0.00
31/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	747	1	1	1	0.00
31/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	623	1	1	1	1,000.00
31/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1077	1	1	1	1,000.00
31/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4964	5	5	5	0.00
31/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6280	6	6	6	0.00
31/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2134	2	2	2	1,080.00
31/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1756	2	2	2	500.00
31/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2786	3	3	3	500.00
31/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8673	9	9	9	0.00
31/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	271	0	0	0	500.00

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31/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1712	2	2	2	0.00
31/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2615	3	3	3	0.00
31/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	563	1	1	1	1,080.00
31/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2213	2	2	2	0.00
31/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	832	1	1	1	1,000.00
31/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3761	4	4	4	0.00
31/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5345	5	5	5	0.00
31/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4770	5	5	5	0.00
31/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4836	5	5	5	0.00
31/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4803	5	5	5	0.00
31/10/2023	2030 On 01-August-24			Bond Future	10.95	88.0324	88.2138	88.0324	0.00
31/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1563	1	2	1	0.00
31/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1549	1	2	1	0.00
31/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1577	2	2	2	0.00
31/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3687	4	4	4	0.00
31/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3735	4	4	4	0.00
31/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3711	4	4	4	0.00
31/10/2023	2030 On 07-November-24			Bond Future	11.06	90.1434	90.3294	90.1434	221.00
31/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2174	2	2	2	0.00
31/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2157	2	2	2	0.00
31/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2191	2	2	2	0.00
31/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3292	3	3	3	0.00
31/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3332	3	3	3	0.00
31/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3312	3	3	3	0.00
31/10/2023	2032 On 02-November-23			Bond Future	11.59	83.0384	83.2308	83.0384	60,610.00
31/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
31/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1449	1	1	1	0.00
31/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
31/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
31/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	285	0	0	0	0.00
31/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	924	1	1	1	0.00

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31/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	1	0	0	0	0.00
31/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
31/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	93	0	0	0	0.00
31/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
31/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	0	0	0	0	500.00
31/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3058	3	3	3	0.00
31/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	0	0	0	0	500.00
31/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2346	3	2	3	0.00
31/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4803	5	5	5	0.00
31/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2781	3	3	3	500.00
31/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4853	5	5	5	0.00
31/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	491	1	0	1	500.00
31/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1437	2	1	2	500.00
31/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4205	4	4	4	0.00
31/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	27	0	0	0	500.00
31/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	217	0	0	0	15,500.00
31/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6015	6	6	6	0.00
31/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	4	0	0	0	0.00
31/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3514	4	4	4	0.00
31/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1722	2	2	2	0.00
31/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1627	2	2	2	0.00
31/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1674	2	2	2	0.00
31/10/2023	2032 On 01-February-24			Bond Future	11.70	84.8687	85.0649	84.8687	93,066.00
31/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	431	0	0	0	1,200.00
31/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4679	5	5	5	0.00
31/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	101	0	0	0	1,200.00
31/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2273	2	2	2	0.00
31/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2299	2	2	2	0.00
31/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2247	2	2	2	0.00
31/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	787	1	1	1	500.00
31/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5061	5	5	5	0.00
31/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	318	0	0	0	500.00
31/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4271	4	4	4	0.00
31/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	448	0	0	0	200.00

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31/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2043	2	2	2	0.00
31/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1823	2	2	2	200.00
31/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	748	1	1	1	200.00
31/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4776	5	5	5	0.00
31/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3627	4	4	4	0.00
31/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	561	1	1	1	500.00
31/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5574	6	6	6	0.00
31/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1667	2	2	2	0.00
31/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1629	2	2	2	0.00
31/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1648	2	2	2	0.00
31/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4856	5	5	5	0.00
31/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8274	8	8	8	0.00
31/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	644	1	1	1	1,200.00
31/10/2023	2032 On 02-May-24			Bond Future	11.82	82.5954	82.7962	82.5954	61,107.00
31/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	651	1	1	1	0.00
31/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	658	1	1	1	0.00
31/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	643	1	1	1	0.00
31/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	517	0	1	0	1,000.00
31/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	946	1	1	1	1,000.00
31/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5741	6	6	6	0.00
31/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	682	1	1	1	500.00
31/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1250	1	1	1	500.00
31/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6650	6	7	6	0.00
31/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7215	7	7	7	0.00
31/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	732	1	1	1	1,550.00
31/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1672	2	2	2	1,550.00
31/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6146	6	6	6	0.00
31/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	794	1	1	1	1,550.00
31/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3798	4	4	4	0.00
31/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	910	1	1	1	500.00
31/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4579	5	5	5	0.00
31/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6386	7	6	7	0.00
31/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1140	1	1	1	1,000.00
31/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5357	6	5	6	0.00
31/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7342	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6589	7	7	7	0.00
31/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6508	7	7	7	0.00
31/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6548	7	7	7	0.00
31/10/2023	2032 On 01-August-24			Bond Future	11.95	84.4370	84.6424	84.4370	0.00
31/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1546	1	2	1	0.00
31/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1561	1	2	1	0.00
31/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1531	1	2	1	0.00
31/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5173	5	5	5	0.00
31/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5111	5	5	5	0.00
31/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5142	5	5	5	0.00
31/10/2023	2032 On 07-November-24			Bond Future	12.10	82.2940	82.5045	82.2940	577.00
31/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6686	7	7	7	0.00
31/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2360	2	2	2	1,615.00
31/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2076	2	2	2	0.00
31/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2094	2	2	2	0.00
31/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2059	2	2	2	0.00
31/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4759	5	5	5	0.00
31/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4706	5	5	5	0.00
31/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4732	5	5	5	0.00
31/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1607	2	2	2	1,615.00
31/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4319	4	4	4	0.00
31/10/2023	2033 On 02-November-23			Bond Future	115.75	115.7531	115.7527	115.7531	805.00
31/10/2023	2033 On 01-February-24			Bond Future	118.33	118.3332	118.3322	118.3332	8,207.00
31/10/2023	2033 On 02-May-24			Bond Future	119.53	119.5318	119.5309	119.5318	0.00
31/10/2023	2033 On 01-August-24			Bond Future	122.22	122.2257	122.2249	122.2257	0.00
31/10/2023	2033 On 07-November-24			Bond Future	123.69	123.6902	123.6899	123.6902	0.00
31/10/2023	2037 On 02-November-23			Bond Future	12.58	76.0863	76.2727	76.0863	27,015.00
31/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6261	6	6	6	0.00
31/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	171	0	0	0	731.00
31/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	0	0	0	0	731.00
31/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	2949	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
31/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	731.00
31/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	484	1	0	1	0.00
31/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5441	6	5	6	0.00
31/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5555	6	6	6	0.00
31/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5498	6	5	6	0.00
31/10/2023	2037 On 01-February-24			Bond Future	12.71	73.5071	73.6972	73.5071	135,828.00
31/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1223	1	1	1	0.00
31/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1203	1	1	1	0.00
31/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1243	1	1	1	0.00
31/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6274	6	6	6	0.00
31/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2765	3	3	3	0.00
31/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	824	1	1	1	2,500.00
31/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1677	2	2	2	2,500.00
31/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4037	4	4	4	0.00
31/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	517	1	1	1	2,500.00
31/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3189	3	3	3	0.00
31/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3254	3	3	3	0.00
31/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3222	3	3	3	0.00
31/10/2023	2037 On 02-May-24			Bond Future	12.84	75.1430	75.3374	75.1430	0.00
31/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	558	1	1	1	0.00
31/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	550	1	1	1	0.00
31/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	566	1	1	1	0.00
31/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	7941	8	8	8	0.00
31/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8039	8	8	8	0.00
31/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	7990	8	8	8	0.00
31/10/2023	2037 On 01-August-24			Bond Future	12.99	72.5624	72.7614	72.5624	0.00
31/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6027	6	6	6	0.00
31/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4098	4	4	4	0.00
31/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1699	2	2	2	0.00
31/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1682	2	2	2	0.00
31/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1716	2	2	2	1,383.00
31/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6148	6	6	6	0.00
31/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6220	6	6	6	0.00
31/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6184	6	6	6	0.00
31/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3227	3	3	3	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2164	2	2	2	1,383.00
31/10/2023	2037 On 07-November-24			Bond Future	13.14	74.3015	74.5054	74.3015	743.00
31/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2615	3	3	3	0.00
31/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2595	3	3	3	0.00
31/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2635	3	3	3	0.00
31/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5323	5	5	5	0.00
31/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5383	6	5	6	0.00
31/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5353	5	5	5	0.00
31/10/2023	2038 On 02-November-23			Bond Future	123.44	125.4204	123.4408	125.4204	1,682.00
31/10/2023	2038 On 01-February-24			Bond Future	124.17	126.1945	124.1701	126.1945	3,069.00
31/10/2023	2038 On 02-May-24			Bond Future	126.96	129.0335	126.9637	129.0335	1,706.00
31/10/2023	2038 On 01-August-24			Bond Future	127.76	129.8742	127.7581	129.8742	0.00
31/10/2023	2038 On 07-November-24			Bond Future	130.86	133.0225	130.8553	133.0225	0.00
31/10/2023	2040 On 02-November-23			Bond Future	12.78	76.5138	76.7638	76.5138	18,569.00
31/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5652	5	6	5	0.00
31/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1691	1	2	1	0.00
31/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
31/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	0	0	0	0	225.00
31/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1049	1	1	1	0.00
31/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
31/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	40	0	0	0	128.00
31/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4402	4	4	4	0.00
31/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	0	0	0	0	128.00
31/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1024	1	1	1	0.00
31/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5587	6	6	6	0.00
31/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	43	0	0	0	875.00
31/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3811	4	4	4	0.00
31/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7427	8	7	8	0.00
31/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6930	7	7	7	0.00
31/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6807	7	7	7	0.00
31/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6868	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
31/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	6	0	0	0	1,100.00
31/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0	0	0	0	1,100.00
31/10/2023	2040 On 01-February-24			Bond Future	12.91	73.6938	73.9488	73.6938	125,153.00
31/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	884	1	1	1	1,000.00
31/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2220	2	2	2	1,000.00
31/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5668	5	6	5	0.00
31/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	933	1	1	1	0.00
31/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	950	1	1	1	0.00
31/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	967	1	1	1	0.00
31/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4032	4	4	4	0.00
31/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4071	4	4	4	0.00
31/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4111	4	4	4	0.00
31/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	726	1	1	1	1,000.00
31/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4231	4	4	4	0.00
31/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2282	2	2	2	0.00
31/10/2023	2040 On 02-May-24			Bond Future	13.05	75.3338	75.5946	75.3338	0.00
31/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	566	1	1	1	0.00
31/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	575	1	1	1	0.00
31/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	558	1	1	1	0.00
31/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8719	9	9	9	0.00
31/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8613	9	9	9	0.00
31/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8666	9	9	9	0.00
31/10/2023	2040 On 01-August-24			Bond Future	13.19	72.5070	72.7739	72.5070	0.00
31/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1856	2	2	2	0.00
31/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1875	2	2	2	0.00
31/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1838	2	2	2	0.00
31/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6491	7	6	7	0.00
31/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6415	7	6	7	0.00
31/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6453	7	6	7	0.00
31/10/2023	2040 On 07-November-24			Bond Future	13.34	74.2445	74.5180	74.2445	8,431.00
31/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3051	3	3	3	0.00
31/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3072	3	3	3	0.00
31/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3029	3	3	3	0.00
31/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5614	6	6	6	0.00
31/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5552	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
31/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5583	6	6	6	0.00
31/10/2023	2044 On 02-November-23			Bond Future	12.88	72.6484	72.8433	72.6484	34,290.00
31/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
31/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
31/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	81	0	0	0	0.00
31/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	748	1	1	1	0.00
31/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	90	0	0	0	6,375.00
31/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	759	1	1	1	5,860.00
31/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4959	5	5	5	0.00
31/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7611	8	8	8	0.00
31/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7738	8	8	8	0.00
31/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7674	8	8	8	0.00
31/10/2023	2044 On 01-February-24			Bond Future	13.00	69.8682	70.0670	69.8682	102,382.00
31/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3005	3	3	3	0.00
31/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	723	1	1	1	0.00
31/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	709	1	1	1	0.00
31/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	738	1	1	1	0.00
31/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4663	5	5	5	0.00
31/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4750	5	5	5	0.00
31/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4707	5	5	5	0.00
31/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1731	2	2	2	5,000.00
31/10/2023	2044 On 02-May-24			Bond Future	13.13	71.4231	71.6264	71.4231	27.00
31/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	527	1	1	1	0.00
31/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	520	0	1	0	0.00
31/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	535	1	1	1	0.00
31/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8857	9	9	9	0.00
31/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8966	9	9	9	0.00
31/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8911	9	9	9	0.00
31/10/2023	2044 On 01-August-24			Bond Future	13.27	68.6344	68.8424	68.6344	0.00
31/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1648	2	2	2	0.00
31/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1631	2	2	2	0.00
31/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1665	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
31/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6920	7	7	7	0.00
31/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7001	7	7	7	0.00
31/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6960	7	7	7	0.00
31/10/2023	2044 On 07-November-24			Bond Future	13.42	70.2789	70.4922	70.2789	0.00
31/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3024	3	3	3	0.00
31/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3003	3	3	3	0.00
31/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3046	3	3	3	0.00
31/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5628	6	6	6	0.00
31/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5691	6	6	6	0.00
31/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5659	6	6	6	0.00
31/10/2023	2046 On 02-November-23			Bond Future	104.41	105.3634	104.4094	105.3634	9,418.00
31/10/2023	2046 On 01-February-24			Bond Future	106.74	107.7119	106.7361	107.7119	11,513.00
31/10/2023	2046 On 02-May-24			Bond Future	106.99	107.9863	106.9885	107.9863	4,626.00
31/10/2023	2046 On 01-August-24			Bond Future	109.40	110.4195	109.3996	110.4195	0.00
31/10/2023	2046 On 07-November-24			Bond Future	109.85	110.8946	109.8500	110.8946	0.00
31/10/2023	2050 On 02-November-23			Bond Future	106.00	107.0603	106.0001	107.0603	7,974.00
31/10/2023	2050 On 01-February-24			Bond Future	106.11	107.1930	106.1086	107.1930	10,813.00
31/10/2023	2050 On 02-May-24			Bond Future	108.50	109.6047	108.4959	109.6047	3,316.00
31/10/2023	2050 On 01-August-24			Bond Future	108.64	109.7713	108.6377	109.7713	0.00
31/10/2023	2050 On 07-November-24			Bond Future	111.27	112.4320	111.2713	112.4320	0.00
31/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	AL37 On 02-November-23			Index Future	899.55	898.5340	899.5500	898.5340	0.00
31/10/2023	AL37 On 01-February-24			Index Future	919.36	918.3280	919.3630	918.3280	0.00
31/10/2023	AL37 On 02-May-24			Index Future	939.83	938.7740	939.8330	938.7740	0.00
31/10/2023	AL37 On 01-August-24			Index Future	960.81	959.7240	960.8080	959.7240	0.00
31/10/2023	AL37 On 07-November-24			Index Future	983.90	982.7850	983.8970	982.7850	0.00
31/10/2023	AL7T On 02-November-23			Index Future	1011.73	1009.3640	1011.7280	1009.3640	0.00
31/10/2023	AL7T On 01-February-24			Index Future	1034.01	1031.6000	1034.0110	1031.6000	0.00
31/10/2023	AL7T On 02-May-24			Index Future	1057.03	1054.5680	1057.0340	1054.5680	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
31/10/2023	AL7T On 01-August-24			Index Future	1080.63	1078.1010	1080.6250	1078.1010	0.00
31/10/2023	AL7T On 07-November-24			Index Future	1106.59	1104.0070	1106.5930	1104.0070	0.00
31/10/2023	ALBI On 02-November-23			Index Future	885.66	883.6600	885.6550	883.6600	3.00
31/10/2023	ALBI On 01-February-24			Index Future	905.16	903.1280	905.1610	903.1280	101.00
31/10/2023	ALBI On 02-May-24			Index Future	925.32	923.2350	925.3150	923.2350	0.00
31/10/2023	ALBI On 01-August-24			Index Future	945.97	943.8380	945.9660	943.8380	0.00
31/10/2023	ALBI On 07-November-24			Index Future	968.70	966.5170	968.6990	966.5170	0.00
31/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	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
31/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	ES33 On 02-November-23			Bond Future	13.02	70.7351	70.8930	70.7351	0.00
31/10/2023	ES33 On 01-February-24			Bond Future	13.19	72.3117	72.4728	72.3117	0.00
31/10/2023	ES33 On 02-May-24			Bond Future	13.35	70.1393	70.3040	70.1393	0.00
31/10/2023	ES33 On 01-August-24			Bond Future	13.53	71.7191	71.8877	71.7191	0.00
31/10/2023	ES33 On 07-November-24			Bond Future	13.73	69.6518	69.8247	69.6518	0.00
31/10/2023	ES42 On 02-November-23			Bond Future	13.46	66.5342	66.7843	66.5342	0.00
31/10/2023	ES42 On 01-February-24			Bond Future	13.60	68.0172	68.2726	68.0172	0.00
31/10/2023	ES42 On 02-May-24			Bond Future	13.76	65.2848	65.5461	65.2848	0.00
31/10/2023	ES42 On 01-August-24			Bond Future	13.92	66.7547	67.0220	66.7547	0.00
31/10/2023	ES42 On 07-November-24			Bond Future	14.10	64.1024	64.3763	64.1024	0.00
31/10/2023	GOVI On 02-November-23			GOVI	872.74	870.7750	872.7350	870.7750	7.00
31/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
31/10/2023	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
31/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	130650	15	13	15	0.00
31/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	130850	15	13	15	0.00
31/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	130750	15	13	15	0.00
31/10/2023	GOVI On 01-February-24			GOVI	891.96	889.9590	891.9570	889.9590	712.00
31/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	119770	10	12	10	0.00
31/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	119670	10	12	10	0.00
31/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	119570	10	12	10	0.00
31/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 02-May-24			GOVI	911.82	909.7730	911.8170	909.7730	0.00
31/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	391730	41	39	41	0.00
31/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	391630	41	39	41	0.00
31/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	391530	41	39	41	0.00
31/10/2023	GOVI On 01-August-24			GOVI	932.17	930.0750	932.1660	930.0750	0.00
31/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	112240	13	11	13	0.00
31/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	112140	13	11	13	0.00
31/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	112040	13	11	13	0.00
31/10/2023	GOVI On 07-November-24			GOVI	954.57	952.4240	954.5670	952.4240	0.00
31/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	57770	4	6	4	0.00
31/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	57670	4	6	4	0.00
31/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	57870	4	6	4	0.00
31/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
31/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
31/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2023	IGOV On 02-November-23			Index Future	322.55	324.1850	322.5460	324.1850	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2023	IGOV On 01-February-24			Index Future	329.73	331.4070	329.7310	331.4070	609.00
31/10/2023	IGOV On 02-May-24			Index Future	337.15	338.8640	337.1510	338.8640	16.00
31/10/2023	IGOV On 01-August-24			Index Future	344.75	346.5040	344.7520	346.5040	0.00
31/10/2023	IGOV On 07-November-24			Index Future	353.12	354.9110	353.1170	354.9110	0.00
31/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
31/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
31/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.45	91.5400	91.5500	91.5400	0.00
31/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.45	91.5400	91.5500	91.5400	0.00
31/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.47	91.5200	91.5300	91.5200	0.00
31/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.46	91.5200	91.5400	91.5200	0.00
31/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.43	91.5600	91.5700	91.5600	0.00
31/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6300	91.6500	91.6300	0.00
31/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.25	91.7000	91.7500	91.7000	0.00
31/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.10	91.8400	91.9000	91.8400	0.00
31/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.04	91.9000	91.9600	91.9000	0.00
31/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.97	91.9700	92.0300	91.9700	0.00
31/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.96	91.9700	92.0400	91.9700	0.00
31/10/2023	R035 On 02-November-23			Bond Future	12.24	81.1471	81.3352	81.1471	101,639.00
31/10/2023	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
31/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	0	0	0	0	6,500.00
31/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
31/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
31/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3073	3	3	3	0.00
31/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	0	0	0	0	731.00
31/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6557	6	7	6	0.00
31/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	309	0	0	0	731.00
31/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2613	3	3	3	0.00
31/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	731.00
31/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	289	0	0	0	0.00
31/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4418	5	4	5	0.00
31/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	0	0	0	0	400.00
31/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6050	6	6	6	0.00
31/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	8971	9	9	9	0.00
31/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2829	3	3	3	0.00
31/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4307	4	4	4	0.00
31/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4362	5	4	5	0.00
31/10/2023	R035 On 01-February-24			Bond Future	12.37	82.9356	83.1274	82.9356	60,703.00
31/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	59	0	0	0	400.00
31/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	213	0	0	0	400.00
31/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5816	6	6	6	0.00
31/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1645	2	2	2	0.00
31/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1669	2	2	2	0.00
31/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1622	2	2	2	0.00
31/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2582	3	3	3	0.00
31/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2526	3	3	3	0.00
31/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2554	3	3	3	0.00
31/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	571	1	1	1	400.00
31/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	6881	7	7	7	0.00
31/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9617	10	10	10	0.00
31/10/2023	R035 On 02-May-24			Bond Future	12.49	80.2691	80.4653	80.2691	100,132.00
31/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	636	1	1	1	0.00
31/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	645	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
31/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	628	1	1	1	0.00
31/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7475	8	7	8	0.00
31/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7381	8	7	8	0.00
31/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7428	8	7	8	0.00
31/10/2023	R035 On 01-August-24			Bond Future	12.63	82.0589	82.2597	82.0589	0.00
31/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1744	2	2	2	0.00
31/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1761	2	2	2	0.00
31/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1726	2	2	2	0.00
31/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	5934	6	6	6	0.00
31/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5864	6	6	6	0.00
31/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	5899	6	6	6	0.00
31/10/2023	R035 On 07-November-24			Bond Future	12.78	79.5095	79.7153	79.5095	0.00
31/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2416	2	2	2	0.00
31/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2435	2	2	2	0.00
31/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2396	2	2	2	0.00
31/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5385	6	5	6	0.00
31/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5323	5	5	5	0.00
31/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5354	5	5	5	0.00
31/10/2023	R053 On 02-November-23			Bond Future	12.79	92.0479	92.3023	92.0479	3,320.00
31/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	537	0	1	0	0.00
31/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	578	1	1	1	0.00
31/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	497	0	0	0	0.00
31/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	362	1	0	1	0.00
31/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	304	1	0	1	0.00
31/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	332	1	0	1	0.00
31/10/2023	R053 On 01-February-24			Bond Future	12.91	94.0767	94.3362	94.0767	0.00
31/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3052	3	3	3	0.00
31/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3015	3	3	3	0.00
31/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3089	3	3	3	0.00
31/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	2913	3	3	3	0.00
31/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	2976	3	3	3	0.00
31/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	2944	3	3	3	0.00
31/10/2023	R053 On 02-May-24			Bond Future	13.04	90.3056	90.5710	90.3056	5,189.00
31/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4171	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
31/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4207	4	4	4	0.00
31/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4134	4	4	4	0.00
31/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4275	4	4	4	0.00
31/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4213	4	4	4	0.00
31/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4244	4	4	4	0.00
31/10/2023	R053 On 01-August-24			Bond Future	13.17	92.3187	92.5902	92.3187	0.00
31/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4963	5	5	5	0.00
31/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4998	5	5	5	0.00
31/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4928	5	5	5	0.00
31/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5202	5	5	5	0.00
31/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5139	5	5	5	0.00
31/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5170	5	5	5	0.00
31/10/2023	R053 On 07-November-24			Bond Future	13.32	88.6586	88.9368	88.6586	0.00
31/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4011	4	4	4	0.00
31/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3983	4	4	4	0.00
31/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4039	4	4	4	0.00
31/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7466	8	7	8	0.00
31/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7548	8	8	8	0.00
31/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7507	8	8	8	0.00
31/10/2023	R186 On 02-November-23			Bond Future	9.32	107.0344	107.0907	107.0344	32,319.00
31/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	238	0	0	0	0.00
31/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	219	0	0	0	0.00
31/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	258	0	0	0	0.00
31/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2919	3	3	3	0.00
31/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	7	0	0	0	1,715.00
31/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
31/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	476	1	0	1	0.00
31/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	49	0	0	0	0.00
31/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	64	0	0	0	0.00
31/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	56	0	0	0	0.00
31/10/2023	R186 On 01-February-24			Bond Future	9.36	104.0838	104.1408	104.0838	74,227.00
31/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1018	1	1	1	0.00
31/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1003	1	1	1	0.00
31/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1033	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
31/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	630	1	1	1	0.00
31/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	650	1	1	1	0.00
31/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	640	1	1	1	0.00
31/10/2023	R186 On 02-May-24			Bond Future	9.39	106.4006	106.4590	106.4006	10,568.00
31/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	119	0	0	0	0.00
31/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	117	0	0	0	0.00
31/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	121	0	0	0	0.00
31/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2726	3	3	3	0.00
31/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1569	2	2	2	2,030.00
31/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	426	0	0	0	2,030.00
31/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	791	1	1	1	0.00
31/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3389	3	3	3	0.00
31/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3434	3	3	3	0.00
31/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3412	3	3	3	0.00
31/10/2023	R186 On 01-August-24			Bond Future	9.43	103.4638	103.5237	103.4638	0.00
31/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	505	0	1	0	0.00
31/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	497	0	0	0	0.00
31/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	512	0	1	0	0.00
31/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2074	2	2	2	0.00
31/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2103	2	2	2	0.00
31/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2089	2	2	2	0.00
31/10/2023	R186 On 07-November-24			Bond Future	9.49	105.9454	106.0071	105.9454	9,795.00
31/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	974	1	1	1	0.00
31/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	984	1	1	1	0.00
31/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	965	1	1	1	0.00
31/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1642	2	2	2	0.00
31/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1622	2	2	2	0.00
31/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1632	2	2	2	0.00
31/10/2023	R197 On 02-November-23			Bond Future	342.82	342.8426	342.8224	342.8426	0.00
31/10/2023	R202 On 02-November-23			Bond Future	251.29	251.2909	251.2891	251.2909	4,558.00
31/10/2023	R202 On 01-February-24			Bond Future	251.91	251.9176	251.9145	251.9176	5,070.00
31/10/2023	R202 On 02-May-24			Bond Future	257.58	257.5854	257.5827	257.5854	0.00
31/10/2023	R202 On 01-August-24			Bond Future	258.29	258.2963	258.2941	258.2963	0.00
31/10/2023	R202 On 07-November-24			Bond Future	264.56	264.5584	264.5567	264.5584	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
31/10/2023	R209 On 02-November-23			Bond Future	12.32	62.3926	62.5558	62.3926	18,532.00
31/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4680	5	5	5	0.00
31/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4580	5	5	5	0.00
31/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4630	5	5	5	0.00
31/10/2023	R209 On 01-February-24			Bond Future	12.43	63.7679	63.9342	63.7679	14,562.00
31/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1199	1	1	1	0.00
31/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1217	1	1	1	0.00
31/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1180	1	1	1	0.00
31/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2594	3	3	3	0.00
31/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2541	3	3	3	0.00
31/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2567	3	3	3	0.00
31/10/2023	R209 On 02-May-24			Bond Future	12.55	62.0340	62.2042	62.0340	0.00
31/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	494	0	0	0	0.00
31/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	501	0	1	0	0.00
31/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	487	0	0	0	0.00
31/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	6939	7	7	7	0.00
31/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6854	7	7	7	0.00
31/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	6896	7	7	7	0.00
31/10/2023	R209 On 01-August-24			Bond Future	12.67	63.4171	63.5912	63.4171	0.00
31/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1453	1	1	1	0.00
31/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1467	1	1	1	0.00
31/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1438	1	1	1	0.00
31/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5442	6	5	6	0.00
31/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5378	6	5	6	0.00
31/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5410	6	5	6	0.00
31/10/2023	R209 On 07-November-24			Bond Future	12.81	61.7804	61.9588	61.7804	4,160.00
31/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2201	2	2	2	0.00
31/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2184	2	2	2	0.00
31/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2219	2	2	2	0.00
31/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4747	5	5	5	0.00
31/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4802	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
31/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4775	5	5	5	0.00
31/10/2023	R210 On 02-November-23			Bond Future	223.32	223.8676	223.3177	223.8676	136.00
31/10/2023	R210 On 01-February-24			Bond Future	228.29	228.8575	228.2942	228.8575	501.00
31/10/2023	R210 On 02-May-24			Bond Future	230.17	230.7487	230.1731	230.7487	0.00
31/10/2023	R210 On 01-August-24			Bond Future	235.36	235.9486	235.3604	235.9486	0.00
31/10/2023	R210 On 07-November-24			Bond Future	237.73	238.3319	237.7299	238.3319	0.00
31/10/2023	R213 On 02-November-23			Bond Future	11.24	80.3498	80.5459	80.3498	14,402.00
31/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	63	0	0	0	0.00
31/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	55	0	0	0	0.00
31/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	73	0	0	0	0.00
31/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5897	6	6	6	0.00
31/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	884	1	1	1	731.00
31/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	2	0	0	0	731.00
31/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1263	1	1	1	0.00
31/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	731.00
31/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	25	0	0	0	0.00
31/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	520	1	1	1	0.00
31/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	587	1	1	1	0.00
31/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	553	1	1	1	0.00
31/10/2023	R213 On 01-February-24			Bond Future	11.35	82.1208	82.3208	82.1208	27,333.00
31/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2587	2	3	2	0.00
31/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2560	2	3	2	0.00
31/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2613	2	3	2	0.00
31/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1104	1	1	1	0.00
31/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1131	1	1	1	0.00
31/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1117	1	1	1	0.00
31/10/2023	R213 On 02-May-24			Bond Future	11.46	80.3895	80.5940	80.3895	0.00
31/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	561	1	1	1	0.00
31/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	554	1	1	1	0.00
31/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	568	1	1	1	0.00
31/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5381	6	5	6	0.00
31/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5454	6	5	6	0.00
31/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5417	6	5	6	0.00
31/10/2023	R213 On 01-August-24			Bond Future	11.57	82.1823	82.3915	82.1823	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
31/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1514	1	2	1	0.00
31/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1500	1	2	1	0.00
31/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1529	1	2	1	0.00
31/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4275	4	4	4	0.00
31/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4329	4	4	4	0.00
31/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4302	4	4	4	0.00
31/10/2023	R213 On 07-November-24			Bond Future	11.71	80.5909	80.8054	80.5909	0.00
31/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2137	2	2	2	0.00
31/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2154	2	2	2	0.00
31/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2121	2	2	2	0.00
31/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4043	4	4	4	0.00
31/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	3997	4	4	4	0.00
31/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4020	4	4	4	0.00
31/10/2023	R214 On 02-November-23			Bond Future	12.61	58.3647	58.5982	58.3647	13,074.00
31/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5660	6	6	6	0.00
31/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5555	6	6	6	0.00
31/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5608	6	6	6	0.00
31/10/2023	R214 On 01-February-24			Bond Future	12.72	59.6512	59.8894	59.6512	13,438.00
31/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	785	1	1	1	0.00
31/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	799	1	1	1	0.00
31/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	771	1	1	1	0.00
31/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3488	4	3	4	0.00
31/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3420	4	3	4	0.00
31/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3454	4	3	4	0.00
31/10/2023	R214 On 02-May-24			Bond Future	12.84	57.6739	57.9176	57.6739	10,172.00
31/10/2023	R214 On 02-May-24	12.14	Call	Bond Future	1225	1	1	1	7,110.00
31/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4408	4	4	4	0.00
31/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2674	3	3	3	0.00
31/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1194	1	1	1	10,000.00
31/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	506	0	1	0	0.00
31/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	514	0	1	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
31/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	499	0	0	0	0.00
31/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7138	7	7	7	0.00
31/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7047	7	7	7	0.00
31/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7092	7	7	7	0.00
31/10/2023	R214 On 02-May-24	12.14	Put	Bond Future	4444	5	4	5	0.00
31/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2529	3	3	3	17,110.00
31/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4509	5	5	5	0.00
31/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1509	2	2	2	17,110.00
31/10/2023	R214 On 01-August-24			Bond Future	12.95	58.9599	59.2092	58.9599	0.00
31/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1656	2	2	2	0.00
31/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1672	2	2	2	0.00
31/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1640	2	2	2	0.00
31/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5268	5	5	5	0.00
31/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5205	5	5	5	0.00
31/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5237	5	5	5	0.00
31/10/2023	R214 On 07-November-24			Bond Future	13.09	57.0654	57.3207	57.0654	0.00
31/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2579	2	3	2	0.00
31/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2561	2	3	2	0.00
31/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2598	2	3	2	0.00
31/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4668	5	5	5	0.00
31/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4722	5	5	5	0.00
31/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4695	5	5	5	0.00
31/10/2023	R248 On 02-November-23			Bond Future	12.78	71.3724	71.6526	71.3724	27,400.00
31/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
31/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
31/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	8	0	0	0	207.00
31/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4249	4	4	4	0.00
31/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	0	0	0	0	207.00
31/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1542	2	2	2	0.00
31/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5706	6	6	6	0.00
31/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7824	8	8	8	0.00
31/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7693	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
31/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7758	8	8	8	0.00
31/10/2023	R248 On 01-February-24			Bond Future	12.90	72.9455	73.2315	72.9455	224,041.00
31/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2889	3	3	3	0.00
31/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5741	6	6	6	0.00
31/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	685	1	1	1	0.00
31/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	698	1	1	1	0.00
31/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	671	1	1	1	0.00
31/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3789	4	4	4	0.00
31/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	161	0	0	0	1,000.00
31/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	914	1	1	1	100.00
31/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4283	5	4	5	0.00
31/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8469	9	8	9	0.00
31/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1366	1	1	1	1,000.00
31/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	4983	5	5	5	0.00
31/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4891	5	5	5	0.00
31/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	4937	5	5	5	0.00
31/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	747	1	1	1	1,100.00
31/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1848	2	2	2	1,100.00
31/10/2023	R248 On 02-May-24			Bond Future	13.02	70.1201	70.4126	70.1201	12,631.00
31/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	479	0	0	0	0.00
31/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	487	0	0	0	0.00
31/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	472	0	0	0	0.00
31/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9680	10	10	10	0.00
31/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9563	10	10	10	0.00
31/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9622	10	10	10	0.00
31/10/2023	R248 On 01-August-24			Bond Future	13.15	71.6836	71.9827	71.6836	13,000.00
31/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1925	2	2	2	0.00
31/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1944	2	2	2	0.00
31/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1906	2	2	2	0.00
31/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6562	7	7	7	0.00
31/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6484	7	6	7	0.00
31/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6523	7	7	7	0.00
31/10/2023	R248 On 07-November-24			Bond Future	13.29	68.9486	69.2551	68.9486	0.00
31/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3148	3	3	3	0.00
31/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3171	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
31/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3125	3	3	3	0.00
31/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5828	6	6	6	0.00
31/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5765	6	6	6	0.00
31/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5796	6	6	6	0.00
31/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00