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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/09/2023 TO: 29/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	2025 On 02-November-23			Bond Future	172.62	172.7489	172.6159	172.7489	5,478.00
29/09/2023	2025 On 01-February-24			Bond Future	174.69	174.8149	174.6889	174.8149	2,884.00
29/09/2023	2025 On 02-May-24			Bond Future	178.68	178.7523	178.6823	178.7523	0.00
29/09/2023	2025 On 01-August-24			Bond Future	180.92	180.8734	180.9164	180.8734	0.00
29/09/2023	2025 On 07-November-24			Bond Future	185.24	185.1170	185.2432	185.1170	0.00
29/09/2023	2029 On 02-November-23			Bond Future	124.89	124.3246	124.8899	124.3246	2,068.00
29/09/2023	2029 On 01-February-24			Bond Future	127.69	127.1016	127.6866	127.1016	728.00
29/09/2023	2029 On 02-May-24			Bond Future	129.24	128.5987	129.2400	128.5987	0.00
29/09/2023	2029 On 01-August-24			Bond Future	132.19	131.4475	132.1854	131.4475	0.00
29/09/2023	2029 On 07-November-24			Bond Future	133.95	133.1302	133.9459	133.1302	0.00
29/09/2023	2030 On 02-November-23			Bond Future	10.86	88.6959	89.4273	88.6959	90,714.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	780	1	1	1	0.00
29/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	758	1	1	1	0.00
29/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	802	1	1	1	0.00
29/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
29/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	9	0	0	0	800.00
29/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3047	3	3	3	0.00
29/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	140	0	0	0	500.00
29/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	2567	2	3	2	0.00
29/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	1	0	0	0	500.00
29/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	1584	1	2	1	500.00
29/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	5575	5	6	5	0.00
29/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	418	0	0	0	500.00
29/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	520	1	1	1	0.00
29/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	40	0	0	0	500.00
29/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1393	2	1	2	0.00
29/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	2074	3	2	3	0.00
29/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	269	1	0	1	500.00
29/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	4064	5	4	5	0.00
29/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	197	0	0	0	800.00
29/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	3299	4	3	4	0.00
29/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	5459	6	5	6	0.00
29/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	954	1	1	1	0.00
29/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	992	2	1	2	0.00
29/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	973	2	1	2	0.00
29/09/2023	2030 On 01-February-24			Bond Future	10.96	86.6496	87.4021	86.6496	0.00
29/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	2645	2	3	2	0.00
29/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	512	0	1	0	1,360.00
29/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	613	0	1	0	400.00
29/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	4893	4	5	4	0.00
29/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	317	0	0	0	400.00
29/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	2771	2	3	2	0.00
29/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	2796	2	3	2	0.00
29/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	2745	2	3	2	0.00
29/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	687	0	1	0	200.00
29/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	1932	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
29/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	3836	3	4	3	0.00
29/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	487	0	0	0	500.00
29/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	930	1	1	1	500.00
29/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4160	4	4	4	0.00
29/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4130	4	4	4	0.00
29/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	561	0	1	0	500.00
29/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	682	1	1	1	500.00
29/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	4442	5	4	5	0.00
29/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	674	1	1	1	500.00
29/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	3202	4	3	4	0.00
29/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4828	5	5	5	0.00
29/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	764	1	1	1	200.00
29/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1756	2	2	2	700.00
29/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3904	4	4	4	0.00
29/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1203	2	1	2	0.00
29/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1176	1	1	1	0.00
29/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1190	2	1	2	0.00
29/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	4203	5	4	5	0.00
29/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	6015	7	6	7	0.00
29/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	511	1	1	1	400.00
29/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1257	2	1	2	1,360.00
29/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4687	5	5	5	0.00
29/09/2023	2030 On 02-May-24			Bond Future	11.06	88.5804	89.3796	88.5804	0.00
29/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	707	0	1	0	0.00
29/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	714	0	1	0	0.00
29/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	700	0	1	0	0.00
29/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1570	1	2	1	500.00
29/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2475	2	2	2	500.00
29/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	8028	7	8	7	0.00
29/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	1896	2	2	2	1,080.00
29/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	5718	5	6	5	0.00
29/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	601	0	1	0	1,000.00
29/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	986	1	1	1	1,000.00
29/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	4476	4	4	4	0.00
29/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1172	1	1	1	1,000.00

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29/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	4498	5	4	5	0.00
29/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	6151	7	6	7	0.00
29/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	829	1	1	1	1,080.00
29/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2804	3	3	3	0.00
29/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	454	1	0	1	500.00
29/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	2229	3	2	3	0.00
29/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	3257	4	3	4	0.00
29/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5633	6	6	6	0.00
29/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	5565	6	6	6	0.00
29/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	5599	6	6	6	0.00
29/09/2023	2030 On 01-August-24			Bond Future	11.17	86.5158	87.3900	86.5158	0.00
29/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1366	1	1	1	0.00
29/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1377	1	1	1	0.00
29/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1355	1	1	1	0.00
29/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	4366	5	4	5	0.00
29/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	4311	5	4	5	0.00
29/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	4338	5	4	5	0.00
29/09/2023	2030 On 07-November-24			Bond Future	11.31	88.5202	89.4546	88.5202	0.00
29/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	1852	2	2	2	0.00
29/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	1837	2	2	2	0.00
29/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	1867	2	2	2	0.00
29/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3844	5	4	5	0.00
29/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3887	5	4	5	0.00
29/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3865	5	4	5	0.00
29/09/2023	2032 On 02-November-23			Bond Future	11.76	81.5334	82.4450	81.5334	172,333.00
29/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	98	0	0	0	0.00
29/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	105	0	0	0	0.00
29/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	91	0	0	0	0.00
29/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	3	0	0	0	10,000.00
29/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
29/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
29/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	618	0	1	0	0.00
29/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	426	0	0	0	0.00
29/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	11	0	0	0	0.00

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29/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1056	1	1	1	0.00
29/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	137	0	0	0	0.00
29/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	1	0	0	0	500.00
29/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	30	0	0	0	500.00
29/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	2627	2	3	2	0.00
29/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
29/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	1401	1	1	1	0.00
29/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	5589	7	6	7	0.00
29/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	3162	4	3	4	0.00
29/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	354	1	0	1	500.00
29/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	2359	3	2	3	500.00
29/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	4991	6	5	6	0.00
29/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	944	2	1	2	500.00
29/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	3579	4	4	4	500.00
29/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	5639	7	6	7	0.00
29/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1611	2	2	2	500.00
29/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1337	2	1	2	15,500.00
29/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6801	8	7	8	0.00
29/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	4303	5	4	5	0.00
29/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2599	4	3	4	0.00
29/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2517	3	3	3	0.00
29/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2558	3	3	3	0.00
29/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	742	1	1	1	0.00
29/09/2023	2032 On 01-February-24			Bond Future	11.88	83.3347	84.2710	83.3347	0.00
29/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	151	0	0	0	1,200.00
29/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	503	0	1	0	1,200.00
29/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4311	4	4	4	0.00
29/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2130	2	2	2	0.00
29/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2107	2	2	2	0.00
29/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2153	2	2	2	0.00
29/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	390	0	0	0	500.00
29/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	811	1	1	1	500.00
29/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	4664	4	5	4	0.00
29/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	518	0	1	0	200.00
29/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	1925	2	2	2	0.00

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29/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	3935	3	4	3	0.00
29/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1206	2	1	2	200.00
29/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2500	3	2	3	200.00
29/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5639	6	6	6	0.00
29/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	957	1	1	1	500.00
29/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	4444	5	4	5	0.00
29/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	6440	7	6	7	0.00
29/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2277	3	2	3	0.00
29/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2320	3	2	3	0.00
29/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2299	3	2	3	0.00
29/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	1070	1	1	1	1,200.00
29/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5721	6	6	6	0.00
29/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	9118	10	9	10	0.00
29/09/2023	2032 On 02-May-24			Bond Future	12.00	81.0296	82.0147	81.0296	0.00
29/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	711	0	1	0	0.00
29/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	704	0	1	0	0.00
29/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	719	0	1	0	0.00
29/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	742	0	1	0	500.00
29/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1227	1	1	1	500.00
29/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6168	5	6	5	0.00
29/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	790	1	1	1	1,550.00
29/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1579	1	2	1	1,550.00
29/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	6708	6	7	6	0.00
29/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	578	0	1	0	1,000.00
29/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	980	1	1	1	1,000.00
29/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5301	5	5	5	0.00
29/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1481	2	1	2	1,000.00
29/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	6172	7	6	7	0.00
29/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	8185	9	8	9	0.00
29/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1069	1	1	1	1,550.00
29/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4487	5	4	5	0.00
29/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6987	8	7	8	0.00
29/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1209	2	1	2	500.00
29/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	5337	6	5	6	0.00
29/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	7228	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
29/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	7350	8	7	8	0.00
29/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	7431	8	7	8	0.00
29/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	7391	8	7	8	0.00
29/09/2023	2032 On 01-August-24			Bond Future	12.13	82.8045	83.8644	82.8045	0.00
29/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1397	1	1	1	0.00
29/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1385	1	1	1	0.00
29/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1409	1	1	1	0.00
29/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5737	7	6	7	0.00
29/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5805	7	6	7	0.00
29/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5771	7	6	7	0.00
29/09/2023	2032 On 07-November-24			Bond Future	12.30	80.5571	81.6791	80.5571	0.00
29/09/2023	2032 On 07-November-24	13.36	Call	Bond Future	6112	5	6	5	0.00
29/09/2023	2032 On 07-November-24	11.64	Call	Bond Future	2061	2	2	2	1,615.00
29/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	1807	2	2	2	0.00
29/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	1820	2	2	2	0.00
29/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	1793	2	2	2	0.00
29/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5318	6	5	6	0.00
29/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5258	6	5	6	0.00
29/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5288	6	5	6	0.00
29/09/2023	2032 On 07-November-24	13.36	Put	Bond Future	1859	2	2	2	1,615.00
29/09/2023	2032 On 07-November-24	11.64	Put	Bond Future	4845	6	5	6	0.00
29/09/2023	2033 On 02-November-23			Bond Future	116.87	116.5510	116.8666	116.5510	2,258.00
29/09/2023	2033 On 01-February-24			Bond Future	119.48	119.1544	119.4837	119.1544	5,737.00
29/09/2023	2033 On 02-May-24			Bond Future	120.75	120.3775	120.7544	120.3775	0.00
29/09/2023	2033 On 01-August-24			Bond Future	123.51	123.0442	123.5063	123.0442	0.00
29/09/2023	2033 On 07-November-24			Bond Future	124.96	124.4318	124.9612	124.4318	0.00
29/09/2023	2037 On 02-November-23			Bond Future	12.77	74.2733	75.3394	74.2733	73,657.00
29/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	17	0	0	0	0.00
29/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	16	0	0	0	0.00
29/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	18	0	0	0	0.00
29/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	5418	4	5	4	0.00
29/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	689	0	1	0	731.00
29/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	129	0	0	0	731.00
29/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	4011	5	4	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
29/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	90	0	0	0	731.00
29/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1935	3	2	3	0.00
29/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	6392	7	6	7	0.00
29/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	6504	8	7	8	0.00
29/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	6448	8	6	8	0.00
29/09/2023	2037 On 01-February-24			Bond Future	12.90	71.6579	72.7518	71.6579	76,958.00
29/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1225	1	1	1	0.00
29/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1242	1	1	1	0.00
29/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1208	1	1	1	0.00
29/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	5775	5	6	5	0.00
29/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	2587	2	3	2	0.00
29/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	865	1	1	1	2,500.00
29/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2445	3	2	3	2,500.00
29/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	5023	6	5	6	0.00
29/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	962	1	1	1	2,500.00
29/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	4204	5	4	5	0.00
29/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	4134	5	4	5	0.00
29/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	4169	5	4	5	0.00
29/09/2023	2037 On 02-May-24			Bond Future	13.04	73.2546	74.3979	73.2546	0.00
29/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	615	0	1	0	0.00
29/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	623	0	1	0	0.00
29/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	608	0	1	0	0.00
29/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	9036	10	9	10	0.00
29/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	8938	10	9	10	0.00
29/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	8987	10	9	10	0.00
29/09/2023	2037 On 01-August-24			Bond Future	13.18	70.6034	71.8197	70.6034	0.00
29/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1605	1	2	1	0.00
29/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1618	1	2	1	0.00
29/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1591	1	2	1	0.00
29/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	7071	8	7	8	0.00
29/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6992	8	7	8	0.00
29/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	7032	8	7	8	0.00
29/09/2023	2037 On 07-November-24			Bond Future	13.35	72.2373	73.5149	72.2373	0.00
29/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2424	2	2	2	0.00
29/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2406	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
29/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2443	2	2	2	0.00
29/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	6121	7	6	7	0.00
29/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	6184	7	6	7	0.00
29/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	6153	7	6	7	0.00
29/09/2023	2038 On 02-November-23			Bond Future	126.18	125.0742	126.1823	125.0742	4,695.00
29/09/2023	2038 On 01-February-24			Bond Future	126.99	125.8512	126.9914	125.8512	0.00
29/09/2023	2038 On 02-May-24			Bond Future	129.89	128.6857	129.8944	128.6857	0.00
29/09/2023	2038 On 01-August-24			Bond Future	130.79	129.4672	130.7868	129.4672	0.00
29/09/2023	2038 On 07-November-24			Bond Future	133.91	132.5036	133.9133	132.5036	0.00
29/09/2023	2040 On 02-November-23			Bond Future	12.94	74.8449	75.9143	74.8449	43,633.00
29/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	8	0	0	0	0.00
29/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	8	0	0	0	0.00
29/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	7	0	0	0	0.00
29/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	5	0	0	0	875.00
29/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	91	0	0	0	875.00
29/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1375	1	1	1	0.00
29/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	23	0	0	0	128.00
29/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	549	0	1	0	128.00
29/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	3825	3	4	3	0.00
29/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	273	1	0	1	128.00
29/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2383	3	2	3	0.00
29/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6460	8	6	8	0.00
29/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1219	2	1	2	875.00
29/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	4751	6	5	6	0.00
29/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	8282	9	8	9	0.00
29/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	7787	9	8	9	0.00
29/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	7664	9	8	9	0.00
29/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	7726	9	8	9	0.00
29/09/2023	2040 On 01-February-24			Bond Future	13.08	71.9918	73.0891	71.9918	97,319.00
29/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1009	1	1	1	0.00
29/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	993	1	1	1	0.00
29/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1025	1	1	1	0.00
29/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4950	6	5	6	0.00
29/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	5031	6	5	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
29/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4990	6	5	6	0.00
29/09/2023	2040 On 02-May-24			Bond Future	13.21	73.5959	74.7428	73.5959	0.00
29/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	634	0	1	0	0.00
29/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	625	0	1	0	0.00
29/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	642	0	1	0	0.00
29/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9532	11	10	11	0.00
29/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9638	11	10	11	0.00
29/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9585	11	10	11	0.00
29/09/2023	2040 On 01-August-24			Bond Future	13.36	70.7017	71.9219	70.7017	0.00
29/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1781	1	2	1	0.00
29/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1767	1	2	1	0.00
29/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1796	1	2	1	0.00
29/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	7189	8	7	8	0.00
29/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	7272	8	7	8	0.00
29/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	7230	8	7	8	0.00
29/09/2023	2040 On 07-November-24			Bond Future	13.52	72.3375	73.6191	72.3375	0.00
29/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	2794	2	3	2	0.00
29/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	2814	2	3	2	0.00
29/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	2773	2	3	2	0.00
29/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6258	7	6	7	0.00
29/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6193	7	6	7	0.00
29/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6225	7	6	7	0.00
29/09/2023	2044 On 02-November-23			Bond Future	13.03	70.9202	72.0048	70.9202	52,387.00
29/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	4	0	0	0	0.00
29/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	3	0	0	0	0.00
29/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	4	0	0	0	0.00
29/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	650	0	1	0	0.00
29/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1206	1	1	1	0.00
29/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	38	0	0	0	5,860.00
29/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	5835	7	6	7	0.00
29/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1386	2	1	2	6,375.00
29/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2167	3	2	3	5,860.00
29/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8453	10	8	10	0.00
29/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8580	10	9	10	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
29/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8516	10	9	10	0.00
29/09/2023	2044 On 01-February-24			Bond Future	13.17	68.1056	69.2182	68.1056	50,398.00
29/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	2792	2	3	2	0.00
29/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	787	1	1	1	0.00
29/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	800	1	1	1	0.00
29/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	776	1	1	1	0.00
29/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5665	7	6	7	0.00
29/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5574	6	6	6	0.00
29/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5620	7	6	7	0.00
29/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2366	3	2	3	5,000.00
29/09/2023	2044 On 02-May-24			Bond Future	13.30	69.6230	70.7843	69.6230	0.00
29/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	592	0	1	0	0.00
29/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	600	0	1	0	0.00
29/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	584	0	1	0	0.00
29/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	9873	11	10	11	0.00
29/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9764	11	10	11	0.00
29/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	9818	11	10	11	0.00
29/09/2023	2044 On 01-August-24			Bond Future	13.44	66.7669	67.9994	66.7669	0.00
29/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1598	1	2	1	0.00
29/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1612	1	2	1	0.00
29/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1585	1	2	1	0.00
29/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7797	9	8	9	0.00
29/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7710	9	8	9	0.00
29/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7753	9	8	9	0.00
29/09/2023	2044 On 07-November-24			Bond Future	13.60	68.3115	69.6038	68.3115	0.00
29/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2764	2	3	2	0.00
29/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2744	2	3	2	0.00
29/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	2785	2	3	2	0.00
29/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6255	7	6	7	0.00
29/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6321	7	6	7	0.00
29/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6288	7	6	7	0.00
29/09/2023	2046 On 02-November-23			Bond Future	107.96	107.1117	107.9619	107.1117	16,148.00
29/09/2023	2046 On 01-February-24			Bond Future	110.38	109.5042	110.3796	109.5042	0.00
29/09/2023	2046 On 02-May-24			Bond Future	110.76	109.8247	110.7571	109.8247	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
29/09/2023	2046 On 01-August-24			Bond Future	113.28	112.2570	113.2808	112.2570	0.00
29/09/2023	2046 On 07-November-24			Bond Future	113.79	112.6871	113.7873	112.6871	0.00
29/09/2023	2050 On 02-November-23			Bond Future	109.84	108.0692	109.8359	108.0692	14,081.00
29/09/2023	2050 On 01-February-24			Bond Future	110.05	108.2356	110.0481	108.2356	0.00
29/09/2023	2050 On 02-May-24			Bond Future	112.56	110.6733	112.5638	110.6733	0.00
29/09/2023	2050 On 01-August-24			Bond Future	112.82	110.8196	112.8245	110.8196	0.00
29/09/2023	2050 On 07-November-24			Bond Future	115.52	113.4183	115.5213	113.4183	0.00
29/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	AL37 On 02-November-23			Index Future	894.35	888.8680	894.3500	888.8680	0.00
29/09/2023	AL37 On 01-February-24			Index Future	914.16	908.5050	914.1590	908.5050	0.00
29/09/2023	AL37 On 02-May-24			Index Future	934.84	928.7560	934.8420	928.7560	0.00
29/09/2023	AL37 On 01-August-24			Index Future	955.94	949.1270	955.9410	949.1270	0.00
29/09/2023	AL37 On 07-November-24			Index Future	978.60	971.1940	978.6000	971.1940	0.00
29/09/2023	AL7T On 02-November-23			Index Future	1001.19	989.5630	1001.1930	989.5630	0.00
29/09/2023	AL7T On 01-February-24			Index Future	1023.37	1011.4240	1023.3680	1011.4240	0.00
29/09/2023	AL7T On 02-May-24			Index Future	1046.52	1033.9690	1046.5220	1033.9690	0.00
29/09/2023	AL7T On 01-August-24			Index Future	1070.14	1056.6490	1070.1420	1056.6490	0.00
29/09/2023	AL7T On 07-November-24			Index Future	1095.51	1081.2160	1095.5070	1081.2160	0.00
29/09/2023	ALBI On 02-November-23			Index Future	877.15	867.4480	877.1490	867.4480	107.00
29/09/2023	ALBI On 01-February-24			Index Future	896.58	886.6120	896.5760	886.6120	0.00
29/09/2023	ALBI On 02-May-24			Index Future	916.86	906.3750	916.8620	906.3750	0.00
29/09/2023	ALBI On 01-August-24			Index Future	937.56	926.2550	937.5550	926.2550	0.00
29/09/2023	ALBI On 07-November-24			Index Future	959.78	947.7900	959.7780	947.7900	0.00
29/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C025 On 31-January-25			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
29/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	C446 On 31-March-46			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
29/09/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	ES33 On 02-November-23			Bond Future	13.24	69.0374	69.9567	69.0374	0.00
29/09/2023	ES33 On 01-February-24			Bond Future	13.42	70.5794	71.5233	70.5794	0.00
29/09/2023	ES33 On 02-May-24			Bond Future	13.59	68.3697	69.3584	68.3697	0.00
29/09/2023	ES33 On 01-August-24			Bond Future	13.76	69.8826	70.9381	69.8826	0.00
29/09/2023	ES33 On 07-November-24			Bond Future	13.99	67.7158	68.8274	67.7158	0.00
29/09/2023	ES42 On 02-November-23			Bond Future	13.70	64.5986	65.6231	64.5986	0.00
29/09/2023	ES42 On 01-February-24			Bond Future	13.86	66.0416	67.0927	66.0416	0.00
29/09/2023	ES42 On 02-May-24			Bond Future	14.02	63.2664	64.3636	63.2664	0.00
29/09/2023	ES42 On 01-August-24			Bond Future	14.18	64.6650	65.8288	64.6650	0.00
29/09/2023	ES42 On 07-November-24			Bond Future	14.38	61.9098	63.1307	61.9098	0.00
29/09/2023	GOVI On 02-November-23			GOVI	864.46	854.9020	864.4630	854.9020	817.00
29/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	213370	31	21	31	0.00
29/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	213570	31	21	31	0.00
29/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	213470	31	21	31	0.00
29/09/2023	GOVI On 01-February-24			GOVI	883.61	873.7880	883.6100	873.7880	0.00
29/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	36200	0	4	0	0.00
29/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	36100	0	4	0	0.00
29/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	36300	0	4	0	0.00
29/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	6	0	6	0.00
29/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	6	0	6	0.00
29/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	6	0	6	0.00
29/09/2023	GOVI On 02-May-24			GOVI	903.60	893.2660	903.6020	893.2660	0.00
29/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 02-May-24	950.99	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
29/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	473680	58	47	58	0.00
29/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	473880	58	47	58	0.00
29/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	473780	58	47	58	0.00
29/09/2023	GOVI On 01-August-24			GOVI	924.00	912.8590	923.9960	912.8590	0.00
29/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	193740	31	19	31	0.00
29/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	193940	31	19	31	0.00
29/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	193840	31	19	31	0.00
29/09/2023	GOVI On 07-November-24			GOVI	945.90	934.0820	945.8970	934.0820	0.00
29/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	0	0	0	0.00
29/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	28930	15	3	15	0.00
29/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	28830	15	3	15	0.00
29/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	29030	15	3	15	0.00
29/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2023	IGOV On 02-November-23			Index Future	328.28	326.3490	328.2830	326.3490	475.00
29/09/2023	IGOV On 01-February-24			Index Future	335.64	333.6390	335.6350	333.6390	0.00
29/09/2023	IGOV On 02-May-24			Index Future	343.31	341.1540	343.3070	341.1540	0.00
29/09/2023	IGOV On 01-August-24			Index Future	351.13	348.7140	351.1320	348.7140	0.00
29/09/2023	IGOV On 07-November-24			Index Future	359.54	356.9020	359.5360	356.9020	0.00
29/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
29/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	8.3330	91.6670	8.3330	0.00
29/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.35	91.6630	91.6500	91.6630	0.00
29/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.38	91.6280	91.6200	91.6280	0.00
29/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.57	91.5230	91.4300	91.5230	0.00
29/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.59	91.5350	91.4100	91.5350	0.00
29/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.65	91.5360	91.3500	91.5360	0.00
29/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.67	91.5340	91.3300	91.5340	0.00
29/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.59	91.6720	91.4100	91.6720	0.00
29/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.49	91.8520	91.5100	91.8520	0.00
29/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.43	91.9570	91.5700	91.9570	0.00
29/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.37	92.0040	91.6300	92.0040	0.00
29/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.33	92.0470	91.6700	92.0470	0.00
29/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.38	92.0030	91.6200	92.0030	0.00
29/09/2023	R035 On 02-November-23			Bond Future	12.42	79.3105	80.3892	79.3105	170,407.00
29/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	136	0	0	0	6,500.00
29/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	43	0	0	0	0.00
29/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	45	0	0	0	0.00
29/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	41	0	0	0	0.00
29/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
29/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	10	0	0	0	400.00
29/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	2609	2	3	2	0.00
29/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	158	0	0	0	731.00
29/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	5682	5	6	5	0.00
29/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	796	1	1	1	731.00
29/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3717	5	4	5	0.00
29/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	72	0	0	0	731.00
29/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1722	3	2	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
29/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	482	1	0	1	400.00
29/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	7006	8	7	8	0.00
29/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	9917	11	10	11	0.00
29/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	5405	6	5	6	0.00
29/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	5298	6	5	6	0.00
29/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	5351	6	5	6	0.00
29/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	3911	5	4	5	0.00
29/09/2023	R035 On 01-February-24			Bond Future	12.56	81.0627	82.1696	81.0627	0.00
29/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	294	0	0	0	400.00
29/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5336	5	5	5	0.00
29/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	107	0	0	0	400.00
29/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1592	1	2	1	0.00
29/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1571	1	2	1	0.00
29/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	1613	1	2	1	0.00
29/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3428	4	3	4	0.00
29/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3489	4	3	4	0.00
29/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3458	4	3	4	0.00
29/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	7920	9	8	9	0.00
29/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1050	1	1	1	400.00
29/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10623	12	11	12	0.00
29/09/2023	R035 On 02-May-24			Bond Future	12.69	78.3566	79.5151	78.3566	0.00
29/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	694	0	1	0	0.00
29/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	685	0	1	0	0.00
29/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	702	0	1	0	0.00
29/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	8388	9	8	9	0.00
29/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8482	9	8	9	0.00
29/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	8435	9	8	9	0.00
29/09/2023	R035 On 01-August-24			Bond Future	12.82	80.0731	81.3086	80.0731	0.00
29/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1593	1	2	1	0.00
29/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1580	1	2	1	0.00
29/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1607	1	2	1	0.00
29/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6661	8	7	8	0.00
29/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6738	8	7	8	0.00
29/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6699	8	7	8	0.00
29/09/2023	R035 On 07-November-24			Bond Future	13.00	77.4134	78.7133	77.4134	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
29/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2108	2	2	2	0.00
29/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2123	2	2	2	0.00
29/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2139	2	2	2	0.00
29/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	6029	7	6	7	0.00
29/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	6063	7	6	7	0.00
29/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	6098	7	6	7	0.00
29/09/2023	R053 On 02-November-23			Bond Future	12.89	90.2098	91.6348	90.2098	5,189.00
29/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	1521	1	2	1	0.00
29/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	1554	1	2	1	0.00
29/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	1488	1	1	1	0.00
29/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	2020	3	2	3	0.00
29/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1948	3	2	3	0.00
29/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1984	3	2	3	0.00
29/09/2023	R053 On 01-February-24			Bond Future	13.01	92.2027	93.6643	92.2027	0.00
29/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3152	3	3	3	0.00
29/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3117	3	3	3	0.00
29/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3187	3	3	3	0.00
29/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3682	5	4	5	0.00
29/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3750	5	4	5	0.00
29/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3716	5	4	5	0.00
29/09/2023	R053 On 02-May-24			Bond Future	13.14	88.3924	89.9176	88.3924	0.00
29/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4142	4	4	4	0.00
29/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4177	4	4	4	0.00
29/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4108	4	4	4	0.00
29/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4901	6	5	6	0.00
29/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4836	6	5	6	0.00
29/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4868	6	5	6	0.00
29/09/2023	R053 On 01-August-24			Bond Future	13.27	90.3278	91.9451	90.3278	0.00
29/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	4797	4	5	4	0.00
29/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	4831	4	5	4	0.00
29/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	4764	4	5	4	0.00
29/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5683	7	6	7	0.00
29/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5617	7	6	7	0.00
29/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5650	7	6	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
29/09/2023	R053 On 07-November-24			Bond Future	13.43	86.5484	88.2442	86.5484	0.00
29/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	3828	3	4	3	0.00
29/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	3801	3	4	3	0.00
29/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	3855	3	4	3	0.00
29/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7974	9	8	9	0.00
29/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	8059	9	8	9	0.00
29/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	8016	9	8	9	0.00
29/09/2023	R186 On 02-November-23			Bond Future	9.44	106.3083	106.7863	106.3083	124,212.00
29/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	409	0	0	0	0.00
29/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	394	0	0	0	0.00
29/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	423	0	0	0	0.00
29/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	141	0	0	0	1,715.00
29/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	2647	2	3	2	0.00
29/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	32	0	0	0	1,715.00
29/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	915	1	1	1	0.00
29/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	519	1	1	1	0.00
29/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	544	1	1	1	0.00
29/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	531	1	1	1	0.00
29/09/2023	R186 On 01-February-24			Bond Future	9.48	103.3470	103.8414	103.3470	0.00
29/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	952	1	1	1	0.00
29/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	966	1	1	1	0.00
29/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	938	1	1	1	0.00
29/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	885	1	1	1	0.00
29/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	862	1	1	1	0.00
29/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	873	1	1	1	0.00
29/09/2023	R186 On 02-May-24			Bond Future	9.51	105.6502	106.1909	105.6502	0.00
29/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	120	0	0	0	0.00
29/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	122	0	0	0	0.00
29/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	118	0	0	0	0.00
29/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2548	2	3	2	0.00
29/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1433	1	1	1	2,030.00
29/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	516	1	1	1	2,030.00
29/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	923	1	1	1	0.00
29/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3703	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
29/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3658	4	4	4	0.00
29/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3680	4	4	4	0.00
29/09/2023	R186 On 01-August-24			Bond Future	9.55	102.6561	103.2759	102.6561	0.00
29/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	429	0	0	0	0.00
29/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	435	0	0	0	0.00
29/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	424	0	0	0	0.00
29/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2278	3	2	3	0.00
29/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2245	3	2	3	0.00
29/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2261	3	2	3	0.00
29/09/2023	R186 On 07-November-24			Bond Future	9.64	105.0353	105.7167	105.0353	0.00
29/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	768	1	1	1	0.00
29/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	776	1	1	1	0.00
29/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	759	1	1	1	0.00
29/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1726	2	2	2	0.00
29/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1705	2	2	2	0.00
29/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1716	2	2	2	0.00
29/09/2023	R197 On 02-November-23			Bond Future	341.91	341.8593	341.9087	341.8593	0.00
29/09/2023	R202 On 02-November-23			Bond Future	252.96	251.9759	252.9646	251.9759	4,618.00
29/09/2023	R202 On 01-February-24			Bond Future	253.66	252.6325	253.6576	252.6325	460.00
29/09/2023	R202 On 02-May-24			Bond Future	259.46	258.3227	259.4561	258.3227	0.00
29/09/2023	R202 On 01-August-24			Bond Future	260.27	258.9484	260.2733	258.9484	0.00
29/09/2023	R202 On 07-November-24			Bond Future	266.50	265.0220	266.4961	265.0220	0.00
29/09/2023	R209 On 02-November-23			Bond Future	12.49	60.8217	61.7799	60.8217	25,367.00
29/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	17	0	0	0	0.00
29/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	18	0	0	0	0.00
29/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	17	0	0	0	0.00
29/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5472	6	5	6	0.00
29/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	5375	6	5	6	0.00
29/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	5423	6	5	6	0.00
29/09/2023	R209 On 01-February-24			Bond Future	12.61	62.1654	63.1482	62.1654	1,690.00
29/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1215	1	1	1	0.00
29/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1199	1	1	1	0.00
29/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1182	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
29/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3383	4	3	4	0.00
29/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3354	4	3	4	0.00
29/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3325	4	3	4	0.00
29/09/2023	R209 On 02-May-24			Bond Future	12.73	60.3975	61.4233	60.3975	0.00
29/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	553	0	1	0	0.00
29/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	546	0	1	0	0.00
29/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	560	0	1	0	0.00
29/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7693	9	8	9	0.00
29/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7779	9	8	9	0.00
29/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7736	9	8	9	0.00
29/09/2023	R209 On 01-August-24			Bond Future	12.86	61.7205	62.8086	61.7205	0.00
29/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1379	1	1	1	0.00
29/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1367	1	1	1	0.00
29/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1391	1	1	1	0.00
29/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	6084	7	6	7	0.00
29/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	6154	7	6	7	0.00
29/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	6119	7	6	7	0.00
29/09/2023	R209 On 07-November-24			Bond Future	13.01	59.9945	61.1359	59.9945	0.00
29/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2006	2	2	2	0.00
29/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	1992	2	2	2	0.00
29/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2020	2	2	2	0.00
29/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5372	6	5	6	0.00
29/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5433	6	5	6	0.00
29/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5402	6	5	6	0.00
29/09/2023	R210 On 02-November-23			Bond Future	226.57	225.8238	226.5742	225.8238	206.00
29/09/2023	R210 On 01-February-24			Bond Future	231.65	230.8681	231.6480	230.8681	300.00
29/09/2023	R210 On 02-May-24			Bond Future	233.69	232.8149	233.6906	232.8149	0.00
29/09/2023	R210 On 01-August-24			Bond Future	239.02	237.9717	239.0161	237.9717	0.00
29/09/2023	R210 On 07-November-24			Bond Future	241.39	240.2157	241.3945	240.2157	0.00
29/09/2023	R213 On 02-November-23			Bond Future	11.41	79.0443	79.7912	79.0443	27,837.00
29/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	376	0	0	0	0.00
29/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	361	0	0	0	0.00
29/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	391	0	0	0	0.00
29/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5209	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
29/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	163	0	0	0	731.00
29/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1012	1	1	1	731.00
29/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	2178	3	2	3	0.00
29/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	67	0	0	0	731.00
29/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	908	1	1	1	0.00
29/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1592	2	2	2	0.00
29/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1648	2	2	2	0.00
29/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1620	2	2	2	0.00
29/09/2023	R213 On 01-February-24			Bond Future	11.54	80.7906	81.5584	80.7906	0.00
29/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2381	2	2	2	0.00
29/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2334	2	2	2	0.00
29/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2358	2	2	2	0.00
29/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1651	2	2	2	0.00
29/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1668	2	2	2	0.00
29/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1634	2	2	2	0.00
29/09/2023	R213 On 02-May-24			Bond Future	11.64	79.0318	79.8437	79.0318	0.00
29/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	684	0	1	0	0.00
29/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	691	0	1	0	0.00
29/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	677	0	1	0	0.00
29/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	6327	7	6	7	0.00
29/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	6255	7	6	7	0.00
29/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	6291	7	6	7	0.00
29/09/2023	R213 On 01-August-24			Bond Future	11.76	80.7636	81.6448	80.7636	0.00
29/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1373	1	1	1	0.00
29/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1385	1	1	1	0.00
29/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1362	1	1	1	0.00
29/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4937	6	5	6	0.00
29/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4878	6	5	6	0.00
29/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4907	6	5	6	0.00
29/09/2023	R213 On 07-November-24			Bond Future	11.92	79.0752	80.0130	79.0752	0.00
29/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	1807	2	2	2	0.00
29/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	1820	2	2	2	0.00
29/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	1794	2	2	2	0.00
29/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4508	5	5	5	0.00
29/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4456	5	4	5	0.00

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29/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4482	5	4	5	0.00
29/09/2023	R214 On 02-November-23			Bond Future	12.84	56.6017	57.5599	56.6017	20,941.00
29/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	5	0	0	0	0.00
29/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	5	0	0	0	0.00
29/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	5	0	0	0	0.00
29/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6704	8	7	8	0.00
29/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6599	8	7	8	0.00
29/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6651	8	7	8	0.00
29/09/2023	R214 On 01-February-24			Bond Future	12.96	57.8521	58.8347	57.8521	0.00
29/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	727	1	1	1	0.00
29/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	716	1	1	1	0.00
29/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	738	1	1	1	0.00
29/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4414	5	4	5	0.00
29/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4488	5	4	5	0.00
29/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4451	5	4	5	0.00
29/09/2023	R214 On 02-May-24			Bond Future	13.08	55.8364	56.8601	55.8364	0.00
29/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	511	0	1	0	0.00
29/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	504	0	1	0	0.00
29/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	518	0	1	0	0.00
29/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	8109	9	8	9	0.00
29/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	8201	9	8	9	0.00
29/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	8155	9	8	9	0.00
29/09/2023	R214 On 01-August-24			Bond Future	13.20	57.0595	58.1426	57.0595	0.00
29/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1467	1	1	1	0.00
29/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1455	1	1	1	0.00
29/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1480	1	1	1	0.00
29/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	6079	7	6	7	0.00
29/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	6150	7	6	7	0.00
29/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	6114	7	6	7	0.00
29/09/2023	R214 On 07-November-24			Bond Future	13.35	55.0747	56.2084	55.0747	0.00
29/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2228	2	2	2	0.00
29/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2211	2	2	2	0.00
29/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2245	2	2	2	0.00
29/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5428	6	5	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
29/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5485	6	5	6	0.00
29/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5456	6	5	6	0.00
29/09/2023	R248 On 02-November-23			Bond Future	12.93	69.7220	70.8265	69.7220	232,396.00
29/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	4	0	0	0	0.00
29/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	4	0	0	0	0.00
29/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	4	0	0	0	0.00
29/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	24	0	0	0	207.00
29/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	425	0	0	0	207.00
29/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	3723	3	4	3	0.00
29/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	300	1	0	1	207.00
29/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2784	4	3	4	0.00
29/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6556	8	7	8	0.00
29/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	8654	10	9	10	0.00
29/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8523	10	9	10	0.00
29/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8588	10	9	10	0.00
29/09/2023	R248 On 01-February-24			Bond Future	13.06	71.2623	72.3952	71.2623	0.00
29/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	771	1	1	1	0.00
29/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	783	1	1	1	0.00
29/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	759	1	1	1	0.00
29/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	975	1	1	1	1,000.00
29/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	241	0	0	0	1,000.00
29/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	3582	3	4	3	0.00
29/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1995	3	2	3	1,000.00
29/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	5180	6	5	6	0.00
29/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9386	10	9	10	0.00
29/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5908	7	6	7	0.00
29/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5813	7	6	7	0.00
29/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5860	7	6	7	0.00
29/09/2023	R248 On 02-May-24			Bond Future	13.18	68.4013	69.5831	68.4013	0.00
29/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	545	0	1	0	0.00
29/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	552	0	1	0	0.00
29/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	537	0	1	0	0.00
29/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10575	12	11	12	0.00
29/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10458	11	10	11	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
29/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10516	12	11	12	0.00
29/09/2023	R248 On 01-August-24			Bond Future	13.31	69.8995	71.1524	69.8995	13,000.00
29/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	1843	1	2	1	0.00
29/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	1859	2	2	2	0.00
29/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	1828	1	2	1	0.00
29/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7314	8	7	8	0.00
29/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7229	8	7	8	0.00
29/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7272	8	7	8	0.00
29/09/2023	R248 On 07-November-24			Bond Future	13.47	67.0670	68.3801	67.0670	0.00
29/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	2846	2	3	2	0.00
29/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	2805	2	3	2	0.00
29/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	2826	2	3	2	0.00
29/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6349	7	6	7	0.00
29/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6382	7	6	7	0.00
29/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6315	7	6	7	0.00
29/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00