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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/10/2023 TO: 30/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/10/2023	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/10/2023	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/10/2023	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/10/2023	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/10/2023	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/10/2023	2025 On 02-November-23			Bond Future	172.36		172.3823	172.3593	172.3823	1,136.00
30/10/2023	2025 On 01-February-24			Bond Future	174.40		174.4286	174.4042	174.4286	11,465.00
30/10/2023	2025 On 02-May-24			Bond Future	178.33		178.3527	178.3280	178.3527	0.00
30/10/2023	2025 On 01-August-24			Bond Future	180.51		180.5348	180.5094	180.5348	0.00
30/10/2023	2025 On 07-November-24			Bond Future	184.89		184.9117	184.8862	184.9117	0.00
30/10/2023	2029 On 02-November-23			Bond Future	122.74		124.1035	122.7378	124.1035	846.00
30/10/2023	2029 On 01-February-24			Bond Future	125.47		126.8704	125.4736	126.8704	3,168.00
30/10/2023	2029 On 02-May-24			Bond Future	126.93		128.3571	126.9289	128.3571	0.00
30/10/2023	2029 On 01-August-24			Bond Future	129.79		131.2495	129.7893	131.2495	0.00
30/10/2023	2029 On 07-November-24			Bond Future	131.54		133.0312	131.5354	133.0312	0.00
30/10/2023	2030 On 02-November-23			Bond Future	10.70		90.2720	90.0904	90.2720	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
30/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	577	1	1	1	0.00
30/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	547	1	1	1	0.00
30/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	609	1	1	1	0.00
30/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
30/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
30/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3512	4	4	4	0.00
30/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
30/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	4	0	0	0	500.00
30/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2962	3	3	3	0.00
30/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1730	2	2	2	500.00
30/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6198	6	6	6	0.00
30/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	139	0	0	0	500.00
30/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	3	0	0	0	0.00
30/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
30/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	0	0	0	0	500.00
30/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1275	1	1	1	0.00
30/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3400	3	3	3	0.00
30/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	451	0	0	0	0.00
30/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	0	0	0	0	800.00
30/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2626	2	3	2	0.00
30/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4796	5	5	5	0.00
30/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	98	0	0	0	0.00
30/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	118	0	0	0	0.00
30/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	108	0	0	0	0.00
30/10/2023	2030 On 01-February-24			Bond Future	10.79	88.2564	88.0703	88.2564	55,168.00
30/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	244	0	0	0	400.00
30/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	577	1	1	1	400.00
30/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5355	6	5	6	0.00
30/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2931	3	3	3	0.00
30/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	455	1	0	1	1,360.00
30/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3071	3	3	3	0.00
30/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3043	3	3	3	0.00
30/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3099	3	3	3	0.00
30/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	956	1	1	1	500.00
30/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4578	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
30/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	424	0	0	0	500.00
30/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	668	1	1	1	200.00
30/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2131	2	2	2	0.00
30/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4231	4	4	4	0.00
30/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4546	5	5	5	0.00
30/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	513	1	1	1	500.00
30/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	429	0	0	0	500.00
30/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3726	4	4	4	0.00
30/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	491	0	0	0	200.00
30/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1287	1	1	1	700.00
30/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3216	3	3	3	0.00
30/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2560	2	3	2	0.00
30/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	424	0	0	0	500.00
30/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4098	4	4	4	0.00
30/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	811	1	1	1	0.00
30/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	832	1	1	1	0.00
30/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	821	1	1	1	0.00
30/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	875	1	1	1	1,360.00
30/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3961	4	4	4	0.00
30/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	305	0	0	0	400.00
30/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3499	3	3	3	0.00
30/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5274	5	5	5	0.00
30/10/2023	2030 On 02-May-24			Bond Future	10.89	90.2205	90.0304	90.2205	19,433.00
30/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	703	1	1	1	0.00
30/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	695	1	1	1	0.00
30/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	710	1	1	1	0.00
30/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	591	1	1	1	1,000.00
30/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1026	1	1	1	1,000.00
30/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4833	5	5	5	0.00
30/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6137	6	6	6	0.00
30/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2051	2	2	2	1,080.00
30/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1683	2	2	2	500.00
30/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2688	3	3	3	500.00
30/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8514	9	9	9	0.00
30/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	290	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1792	2	2	2	0.00
30/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2719	3	3	3	0.00
30/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	597	1	1	1	1,080.00
30/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2307	2	2	2	0.00
30/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	879	1	1	1	1,000.00
30/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3888	4	4	4	0.00
30/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5490	5	5	5	0.00
30/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4910	5	5	5	0.00
30/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4977	5	5	5	0.00
30/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4943	5	5	5	0.00
30/10/2023	2030 On 01-August-24			Bond Future	11.00	88.2266	88.0324	88.2266	0.00
30/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1499	2	1	2	0.00
30/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1485	2	1	2	0.00
30/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1513	2	2	2	0.00
30/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3805	4	4	4	0.00
30/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3854	4	4	4	0.00
30/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3829	4	4	4	0.00
30/10/2023	2030 On 07-November-24			Bond Future	11.12	90.3420	90.1434	90.3420	221.00
30/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2095	2	2	2	0.00
30/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2079	2	2	2	0.00
30/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2112	2	2	2	0.00
30/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3399	3	3	3	0.00
30/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3439	3	3	3	0.00
30/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3419	3	3	3	0.00
30/10/2023	2032 On 02-November-23			Bond Future	11.63	83.2881	83.0384	83.2881	60,612.00
30/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	1	0	0	0	0.00
30/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
30/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1277	2	1	2	0.00
30/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
30/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
30/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	247	0	0	0	0.00
30/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	791	1	1	1	0.00

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30/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	2	0	0	0	0.00
30/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
30/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	89	0	0	0	0.00
30/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
30/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	0	0	0	0	500.00
30/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2866	3	3	3	0.00
30/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	0	0	0	0	500.00
30/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2538	2	3	2	0.00
30/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4995	5	5	5	0.00
30/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2974	3	3	3	500.00
30/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5045	5	5	5	0.00
30/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	680	1	1	1	500.00
30/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1630	1	2	1	500.00
30/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4397	4	4	4	0.00
30/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	86	0	0	0	500.00
30/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	372	0	0	0	15,500.00
30/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6207	6	6	6	0.00
30/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	25	0	0	0	0.00
30/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3706	3	4	3	0.00
30/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1915	2	2	2	0.00
30/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1820	2	2	2	0.00
30/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1867	2	2	2	0.00
30/10/2023	2032 On 01-February-24			Bond Future	11.74	85.1243	84.8687	85.1243	93,066.00
30/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	403	0	0	0	1,200.00
30/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4533	5	5	5	0.00
30/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	94	0	0	0	1,200.00
30/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2175	2	2	2	0.00
30/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2200	2	2	2	0.00
30/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2149	2	2	2	0.00
30/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	741	1	1	1	500.00
30/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4911	5	5	5	0.00
30/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	296	0	0	0	500.00
30/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4131	4	4	4	0.00
30/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	419	0	0	0	200.00

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30/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1951	2	2	2	0.00
30/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1928	2	2	2	200.00
30/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	805	1	1	1	200.00
30/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4943	5	5	5	0.00
30/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3777	4	4	4	0.00
30/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	606	1	1	1	500.00
30/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5749	6	6	6	0.00
30/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1765	2	2	2	0.00
30/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1726	2	2	2	0.00
30/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1745	2	2	2	0.00
30/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5024	5	5	5	0.00
30/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8463	8	8	8	0.00
30/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	695	1	1	1	1,200.00
30/10/2023	2032 On 02-May-24			Bond Future	11.87	82.8566	82.5954	82.8566	61,107.00
30/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	617	1	1	1	0.00
30/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	625	1	1	1	0.00
30/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	610	1	1	1	0.00
30/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	490	1	0	1	1,000.00
30/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	901	1	1	1	1,000.00
30/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5597	6	6	6	0.00
30/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	647	1	1	1	500.00
30/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1194	1	1	1	500.00
30/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6497	7	6	7	0.00
30/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7057	7	7	7	0.00
30/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	695	1	1	1	1,550.00
30/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1602	2	2	2	1,550.00
30/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6310	6	6	6	0.00
30/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	836	1	1	1	1,550.00
30/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3929	4	4	4	0.00
30/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	958	1	1	1	500.00
30/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4723	5	5	5	0.00
30/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6552	6	7	6	0.00
30/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1197	1	1	1	1,000.00
30/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5512	5	6	5	0.00
30/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7516	7	8	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
30/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6757	7	7	7	0.00
30/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6675	6	7	6	0.00
30/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6716	7	7	7	0.00
30/10/2023	2032 On 01-August-24			Bond Future	12.00	84.7039	84.4370	84.7039	0.00
30/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1483	2	1	2	0.00
30/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1498	2	1	2	0.00
30/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1469	2	1	2	0.00
30/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5316	5	5	5	0.00
30/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5254	5	5	5	0.00
30/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5285	5	5	5	0.00
30/10/2023	2032 On 07-November-24			Bond Future	12.15	82.5671	82.2940	82.5671	719.00
30/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6537	7	7	7	0.00
30/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2276	2	2	2	1,615.00
30/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2000	2	2	2	0.00
30/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2016	2	2	2	0.00
30/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1983	2	2	2	0.00
30/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4893	5	5	5	0.00
30/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4839	5	5	5	0.00
30/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4866	5	5	5	0.00
30/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1668	2	2	2	1,615.00
30/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4446	4	4	4	0.00
30/10/2023	2033 On 02-November-23			Bond Future	115.75	115.9441	115.7531	115.9441	805.00
30/10/2023	2033 On 01-February-24			Bond Future	118.33	118.5290	118.3332	118.5290	8,207.00
30/10/2023	2033 On 02-May-24			Bond Future	119.53	119.7319	119.5318	119.7319	0.00
30/10/2023	2033 On 01-August-24			Bond Future	122.23	122.4301	122.2257	122.4301	0.00
30/10/2023	2033 On 07-November-24			Bond Future	123.69	123.8998	123.6902	123.8998	0.00
30/10/2023	2037 On 02-November-23			Bond Future	12.62	76.4369	76.0863	76.4369	27,015.00
30/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6075	6	6	6	0.00
30/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	172	0	0	0	731.00
30/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	0	0	0	0	731.00
30/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3136	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
30/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	731.00
30/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	671	1	1	1	0.00
30/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5628	5	6	5	0.00
30/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5741	5	6	5	0.00
30/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5684	5	6	5	0.00
30/10/2023	2037 On 01-February-24			Bond Future	12.75	73.8659	73.5071	73.8659	135,828.00
30/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1165	1	1	1	0.00
30/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1146	1	1	1	0.00
30/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1185	1	1	1	0.00
30/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6122	6	6	6	0.00
30/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2665	3	3	3	0.00
30/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	782	1	1	1	2,500.00
30/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1767	2	2	2	2,500.00
30/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4185	4	4	4	0.00
30/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	555	1	1	1	2,500.00
30/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3321	3	3	3	0.00
30/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3387	3	3	3	0.00
30/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3354	3	3	3	0.00
30/10/2023	2037 On 02-May-24			Bond Future	12.88	75.5096	75.1430	75.5096	0.00
30/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	532	1	1	1	0.00
30/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	524	1	1	1	0.00
30/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	539	1	1	1	0.00
30/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8109	8	8	8	0.00
30/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8208	8	8	8	0.00
30/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8158	8	8	8	0.00
30/10/2023	2037 On 01-August-24			Bond Future	13.03	72.9371	72.5624	72.9371	0.00
30/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5898	6	6	6	0.00
30/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3994	4	4	4	0.00
30/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1640	2	2	2	0.00
30/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1624	2	2	2	0.00
30/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1657	2	2	2	1,383.00
30/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6288	6	6	6	0.00
30/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6361	6	6	6	0.00
30/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6325	6	6	6	0.00
30/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3321	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
30/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2234	2	2	2	1,383.00
30/10/2023	2037 On 07-November-24			Bond Future	13.19	74.6850	74.3015	74.6850	1,634.00
30/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2537	3	3	3	0.00
30/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2517	3	3	3	0.00
30/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2557	3	3	3	0.00
30/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5448	5	5	5	0.00
30/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5509	5	6	5	0.00
30/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5479	5	5	5	0.00
30/10/2023	2038 On 02-November-23			Bond Future	125.42	124.1434	125.4204	124.1434	1,682.00
30/10/2023	2038 On 01-February-24			Bond Future	126.19	124.8896	126.1945	124.8896	3,069.00
30/10/2023	2038 On 02-May-24			Bond Future	129.03	127.6992	129.0335	127.6992	1,706.00
30/10/2023	2038 On 01-August-24			Bond Future	129.87	128.5099	129.8742	128.5099	0.00
30/10/2023	2038 On 07-November-24			Bond Future	133.02	131.6248	133.0225	131.6248	0.00
30/10/2023	2040 On 02-November-23			Bond Future	12.83	76.8286	76.5138	76.8286	19,105.00
30/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5402	6	5	6	0.00
30/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1471	2	1	2	0.00
30/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
30/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	0	0	0	0	225.00
30/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	885	1	1	1	0.00
30/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
30/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	46	0	0	0	128.00
30/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4152	4	4	4	0.00
30/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	0	0	0	0	128.00
30/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1280	1	1	1	0.00
30/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5837	6	6	6	0.00
30/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	130	0	0	0	875.00
30/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4061	4	4	4	0.00
30/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7677	7	8	7	0.00
30/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7180	7	7	7	0.00
30/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7057	7	7	7	0.00
30/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7118	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
30/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	36	0	0	0	1,100.00
30/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0	0	0	0	1,100.00
30/10/2023	2040 On 01-February-24			Bond Future	12.96	74.0158	73.6938	74.0158	123,748.00
30/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	824	1	1	1	1,000.00
30/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2104	2	2	2	1,000.00
30/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5474	6	5	6	0.00
30/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	871	1	1	1	0.00
30/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	887	1	1	1	0.00
30/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	903	1	1	1	0.00
30/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4223	4	4	4	0.00
30/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4263	4	4	4	0.00
30/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4303	4	4	4	0.00
30/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	787	1	1	1	1,000.00
30/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4426	4	4	4	0.00
30/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2421	2	2	2	0.00
30/10/2023	2040 On 02-May-24			Bond Future	13.10	75.6629	75.3338	75.6629	0.00
30/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	531	1	1	1	0.00
30/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	539	1	1	1	0.00
30/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	524	1	1	1	0.00
30/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8945	9	9	9	0.00
30/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8838	9	9	9	0.00
30/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8892	9	9	9	0.00
30/10/2023	2040 On 01-August-24			Bond Future	13.24	72.8434	72.5070	72.8434	0.00
30/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1775	2	2	2	0.00
30/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1793	2	2	2	0.00
30/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1757	2	2	2	0.00
30/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6677	6	7	6	0.00
30/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6600	6	7	6	0.00
30/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6638	6	7	6	0.00
30/10/2023	2040 On 07-November-24			Bond Future	13.40	74.5887	74.2445	74.5887	1,312.00
30/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2939	3	3	3	0.00
30/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2961	3	3	3	0.00
30/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2918	3	3	3	0.00
30/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5777	6	6	6	0.00
30/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5714	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
30/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5746	6	6	6	0.00
30/10/2023	2044 On 02-November-23			Bond Future	12.91	72.9348	72.6484	72.9348	35,229.00
30/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
30/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
30/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	91	0	0	0	0.00
30/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	661	1	1	1	0.00
30/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	198	0	0	0	6,375.00
30/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	964	1	1	1	5,860.00
30/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5154	5	5	5	0.00
30/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7806	8	8	8	0.00
30/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7933	8	8	8	0.00
30/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7869	8	8	8	0.00
30/10/2023	2044 On 01-February-24			Bond Future	13.04	70.1614	69.8682	70.1614	102,355.00
30/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2898	3	3	3	0.00
30/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	685	1	1	1	0.00
30/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	671	1	1	1	0.00
30/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	699	1	1	1	0.00
30/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4823	5	5	5	0.00
30/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4911	5	5	5	0.00
30/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4867	5	5	5	0.00
30/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1823	2	2	2	5,000.00
30/10/2023	2044 On 02-May-24			Bond Future	13.17	71.7227	71.4231	71.7227	27.00
30/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	502	1	1	1	0.00
30/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	495	1	0	1	0.00
30/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	510	1	1	1	0.00
30/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9035	9	9	9	0.00
30/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9145	9	9	9	0.00
30/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9090	9	9	9	0.00
30/10/2023	2044 On 01-August-24			Bond Future	13.32	68.9405	68.6344	68.9405	0.00
30/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1591	2	2	2	0.00
30/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1574	2	2	2	0.00
30/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1608	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
30/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7070	7	7	7	0.00
30/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7152	7	7	7	0.00
30/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7111	7	7	7	0.00
30/10/2023	2044 On 07-November-24			Bond Future	13.47	70.5922	70.2789	70.5922	0.00
30/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2939	3	3	3	0.00
30/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2918	3	3	3	0.00
30/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2960	3	3	3	0.00
30/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5756	6	6	6	0.00
30/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5819	6	6	6	0.00
30/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5787	6	6	6	0.00
30/10/2023	2046 On 02-November-23			Bond Future	105.36	105.8449	105.3634	105.8449	9,418.00
30/10/2023	2046 On 01-February-24			Bond Future	107.71	108.2046	107.7119	108.2046	11,513.00
30/10/2023	2046 On 02-May-24			Bond Future	107.99	108.4902	107.9863	108.4902	4,626.00
30/10/2023	2046 On 01-August-24			Bond Future	110.42	110.9345	110.4195	110.9345	0.00
30/10/2023	2046 On 07-November-24			Bond Future	110.89	111.4227	110.8946	111.4227	0.00
30/10/2023	2050 On 02-November-23			Bond Future	107.06	106.8826	107.0603	106.8826	7,974.00
30/10/2023	2050 On 01-February-24			Bond Future	107.19	107.0119	107.1930	107.0119	10,813.00
30/10/2023	2050 On 02-May-24			Bond Future	109.60	109.4193	109.6047	109.4193	3,316.00
30/10/2023	2050 On 01-August-24			Bond Future	109.77	109.5816	109.7713	109.5816	0.00
30/10/2023	2050 On 07-November-24			Bond Future	112.43	112.2376	112.4320	112.2376	0.00
30/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	AL37 On 02-November-23			Index Future	898.53	899.5240	898.5340	899.5240	0.00
30/10/2023	AL37 On 01-February-24			Index Future	918.33	919.3550	918.3280	919.3550	0.00
30/10/2023	AL37 On 02-May-24			Index Future	938.77	939.8200	938.7740	939.8200	0.00
30/10/2023	AL37 On 01-August-24			Index Future	959.72	960.7870	959.7240	960.7870	0.00
30/10/2023	AL37 On 07-November-24			Index Future	982.79	983.8660	982.7850	983.8660	0.00
30/10/2023	AL7T On 02-November-23			Index Future	1009.36	1012.4050	1009.3640	1012.4050	0.00
30/10/2023	AL7T On 01-February-24			Index Future	1031.60	1034.7250	1031.6000	1034.7250	0.00
30/10/2023	AL7T On 02-May-24			Index Future	1054.57	1057.7580	1054.5680	1057.7580	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
30/10/2023	AL7T On 01-August-24			Index Future	1078.10	1081.3570	1078.1010	1081.3570	0.00
30/10/2023	AL7T On 07-November-24			Index Future	1104.01	1107.3320	1104.0070	1107.3320	0.00
30/10/2023	ALBI On 02-November-23			Index Future	883.66	886.1460	883.6600	886.1460	3.00
30/10/2023	ALBI On 01-February-24			Index Future	903.13	905.6820	903.1280	905.6820	101.00
30/10/2023	ALBI On 02-May-24			Index Future	923.24	925.8430	923.2350	925.8430	0.00
30/10/2023	ALBI On 01-August-24			Index Future	943.84	946.4990	943.8380	946.4990	0.00
30/10/2023	ALBI On 07-November-24			Index Future	966.52	969.2340	966.5170	969.2340	0.00
30/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	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
30/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	ES33 On 02-November-23			Bond Future	13.06	70.9844	70.7351	70.9844	0.00
30/10/2023	ES33 On 01-February-24			Bond Future	13.22	72.5670	72.3117	72.5670	0.00
30/10/2023	ES33 On 02-May-24			Bond Future	13.39	70.4002	70.1393	70.4002	0.00
30/10/2023	ES33 On 01-August-24			Bond Future	13.57	71.9857	71.7191	71.9857	0.00
30/10/2023	ES33 On 07-November-24			Bond Future	13.78	69.9247	69.6518	69.9247	0.00
30/10/2023	ES42 On 02-November-23			Bond Future	13.51	66.8410	66.5342	66.8410	0.00
30/10/2023	ES42 On 01-February-24			Bond Future	13.66	68.3312	68.0172	68.3312	0.00
30/10/2023	ES42 On 02-May-24			Bond Future	13.82	65.6058	65.2848	65.6058	0.00
30/10/2023	ES42 On 01-August-24			Bond Future	13.98	67.0828	66.7547	67.0828	0.00
30/10/2023	ES42 On 07-November-24			Bond Future	14.16	64.4382	64.1024	64.4382	0.00
30/10/2023	GOVI On 02-November-23			GOVI	870.78	873.2270	870.7750	873.2270	18.00
30/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
30/10/2023	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
30/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	150250	13	15	13	0.00
30/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	150450	13	15	13	0.00
30/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	150350	13	15	13	0.00
30/10/2023	GOVI On 01-February-24			GOVI	889.96	892.4790	889.9590	892.4790	694.00
30/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	99790	12	10	12	0.00
30/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	99690	12	10	12	0.00
30/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	99590	12	10	12	0.00
30/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 02-May-24			GOVI	909.77	912.3450	909.7730	912.3450	0.00
30/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	412170	39	41	39	0.00
30/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	412070	39	41	39	0.00
30/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	411970	39	41	39	0.00
30/10/2023	GOVI On 01-August-24			GOVI	930.08	932.7000	930.0750	932.7000	0.00
30/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	133150	11	13	11	0.00
30/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	133050	11	13	11	0.00
30/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	132950	11	13	11	0.00
30/10/2023	GOVI On 07-November-24			GOVI	952.42	955.1040	952.4240	955.1040	0.00
30/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	36340	6	4	6	0.00
30/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	36240	6	4	6	0.00
30/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	36440	6	4	6	0.00
30/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
30/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
30/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2023	IGOV On 02-November-23			Index Future	324.19	324.0840	324.1850	324.0840	21.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	IGOV On 01-February-24			Index Future	331.41	331.3090	331.4070	331.3090	603.00
30/10/2023	IGOV On 02-May-24			Index Future	338.86	338.7630	338.8640	338.7630	16.00
30/10/2023	IGOV On 01-August-24			Index Future	346.50	346.3970	346.5040	346.3970	0.00
30/10/2023	IGOV On 07-November-24			Index Future	354.91	354.7990	354.9110	354.7990	0.00
30/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
30/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
30/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.46	91.5300	91.5400	91.5300	0.00
30/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.46	91.5300	91.5400	91.5300	0.00
30/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.48	91.5100	91.5200	91.5100	0.00
30/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.48	91.5200	91.5200	91.5200	0.00
30/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.44	91.5500	91.5600	91.5500	0.00
30/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
30/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.30	91.6900	91.7000	91.6900	0.00
30/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.16	91.8300	91.8400	91.8300	0.00
30/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.10	91.8800	91.9000	91.8800	0.00
30/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.03	91.9600	91.9700	91.9600	0.00
30/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.03	91.9700	91.9700	91.9700	0.00
30/10/2023	R035 On 02-November-23			Bond Future	12.27	81.4486	81.1471	81.4486	101,641.00
30/10/2023	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
30/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	0	0	0	0	6,500.00
30/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
30/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
30/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2885	3	3	3	0.00
30/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	0	0	0	0	731.00
30/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6369	7	6	7	0.00
30/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	287	1	0	1	731.00
30/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2801	3	3	3	0.00
30/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	731.00
30/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	455	0	0	0	0.00
30/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4606	4	5	4	0.00
30/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	0	0	0	0	400.00
30/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6239	6	6	6	0.00
30/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9159	9	9	9	0.00
30/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3017	3	3	3	0.00
30/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4495	4	4	4	0.00
30/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4551	4	5	4	0.00
30/10/2023	R035 On 01-February-24			Bond Future	12.41	83.2442	82.9356	83.2442	60,693.00
30/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	55	0	0	0	400.00
30/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	200	0	0	0	400.00
30/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5666	6	6	6	0.00
30/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1573	2	2	2	0.00
30/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1596	2	2	2	0.00
30/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1550	2	2	2	0.00
30/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2701	3	3	3	0.00
30/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2645	3	3	3	0.00
30/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2673	3	3	3	0.00
30/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	614	1	1	1	400.00
30/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7060	7	7	7	0.00
30/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9805	10	10	10	0.00
30/10/2023	R035 On 02-May-24			Bond Future	12.53	80.5845	80.2691	80.5845	100,132.00
30/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	607	1	1	1	0.00
30/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	615	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
30/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	598	1	1	1	0.00
30/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7641	7	8	7	0.00
30/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7547	7	8	7	0.00
30/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7594	7	8	7	0.00
30/10/2023	R035 On 01-August-24			Bond Future	12.67	82.3812	82.0589	82.3812	0.00
30/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1683	2	2	2	0.00
30/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1700	2	2	2	0.00
30/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1666	2	2	2	0.00
30/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6074	6	6	6	0.00
30/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6004	6	6	6	0.00
30/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6039	6	6	6	0.00
30/10/2023	R035 On 07-November-24			Bond Future	12.83	79.8393	79.5095	79.8393	0.00
30/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2340	2	2	2	0.00
30/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2358	3	2	3	0.00
30/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2321	2	2	2	0.00
30/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5515	5	6	5	0.00
30/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5453	5	5	5	0.00
30/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5484	5	5	5	0.00
30/10/2023	R053 On 02-November-23			Bond Future	12.83	92.3174	92.0479	92.3174	3,320.00
30/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	498	1	0	1	0.00
30/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	532	1	1	1	0.00
30/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	464	1	0	1	0.00
30/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	583	1	1	1	0.00
30/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	513	1	1	1	0.00
30/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	547	1	1	1	0.00
30/10/2023	R053 On 01-February-24			Bond Future	12.95	94.3527	94.0767	94.3527	0.00
30/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2935	3	3	3	0.00
30/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2899	3	3	3	0.00
30/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2971	3	3	3	0.00
30/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3054	3	3	3	0.00
30/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3119	3	3	3	0.00
30/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3086	3	3	3	0.00
30/10/2023	R053 On 02-May-24			Bond Future	13.08	90.5877	90.3056	90.5877	5,189.00
30/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4045	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
30/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4081	4	4	4	0.00
30/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4010	4	4	4	0.00
30/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4415	4	4	4	0.00
30/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4352	4	4	4	0.00
30/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4384	4	4	4	0.00
30/10/2023	R053 On 01-August-24			Bond Future	13.21	92.6068	92.3187	92.6068	0.00
30/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4832	5	5	5	0.00
30/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4866	5	5	5	0.00
30/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4797	5	5	5	0.00
30/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5343	5	5	5	0.00
30/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5279	5	5	5	0.00
30/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5311	5	5	5	0.00
30/10/2023	R053 On 07-November-24			Bond Future	13.36	88.9533	88.6586	88.9533	0.00
30/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3899	4	4	4	0.00
30/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3871	4	4	4	0.00
30/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3927	4	4	4	0.00
30/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7631	7	8	7	0.00
30/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7715	8	8	8	0.00
30/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7673	8	8	8	0.00
30/10/2023	R186 On 02-November-23			Bond Future	9.34	107.0869	107.0344	107.0869	32,319.00
30/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	226	0	0	0	0.00
30/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	209	0	0	0	0.00
30/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	244	0	0	0	0.00
30/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2863	3	3	3	0.00
30/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	11	0	0	0	1,715.00
30/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
30/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	537	1	1	1	0.00
30/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	91	0	0	0	0.00
30/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	111	0	0	0	0.00
30/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	101	0	0	0	0.00
30/10/2023	R186 On 01-February-24			Bond Future	9.38	104.1381	104.0838	104.1381	74,227.00
30/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	990	1	1	1	0.00
30/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	975	1	1	1	0.00
30/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1005	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
30/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	659	1	1	1	0.00
30/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	679	1	1	1	0.00
30/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	669	1	1	1	0.00
30/10/2023	R186 On 02-May-24			Bond Future	9.42	106.4559	106.4006	106.4559	10,568.00
30/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	115	0	0	0	0.00
30/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	113	0	0	0	0.00
30/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	117	0	0	0	0.00
30/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2684	3	3	3	0.00
30/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1536	2	2	2	2,030.00
30/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	442	0	0	0	2,030.00
30/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	817	1	1	1	0.00
30/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3443	3	3	3	0.00
30/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3488	3	3	3	0.00
30/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3465	3	3	3	0.00
30/10/2023	R186 On 01-August-24			Bond Future	9.46	103.5201	103.4638	103.5201	0.00
30/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	489	1	0	1	0.00
30/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	482	1	0	1	0.00
30/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	496	1	0	1	0.00
30/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2119	2	2	2	0.00
30/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2148	2	2	2	0.00
30/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2133	2	2	2	0.00
30/10/2023	R186 On 07-November-24			Bond Future	9.52	106.0028	105.9454	106.0028	3,495.00
30/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	950	1	1	1	0.00
30/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	959	1	1	1	0.00
30/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	941	1	1	1	0.00
30/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1679	2	2	2	0.00
30/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1660	2	2	2	0.00
30/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1669	2	2	2	0.00
30/10/2023	R197 On 02-November-23			Bond Future	342.84	342.8628	342.8426	342.8628	0.00
30/10/2023	R202 On 02-November-23			Bond Future	251.29	251.2926	251.2909	251.2926	4,558.00
30/10/2023	R202 On 01-February-24			Bond Future	251.92	251.9206	251.9176	251.9206	5,070.00
30/10/2023	R202 On 02-May-24			Bond Future	257.59	257.5881	257.5854	257.5881	0.00
30/10/2023	R202 On 01-August-24			Bond Future	258.30	258.2988	258.2963	258.2988	0.00
30/10/2023	R202 On 07-November-24			Bond Future	264.56	264.5603	264.5584	264.5603	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
30/10/2023	R209 On 02-November-23			Bond Future	12.36	62.6565	62.3926	62.6565	18,532.00
30/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4843	5	5	5	0.00
30/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4743	4	5	4	0.00
30/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4793	5	5	5	0.00
30/10/2023	R209 On 01-February-24			Bond Future	12.47	64.0378	63.7679	64.0378	14,562.00
30/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1143	1	1	1	0.00
30/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1161	1	1	1	0.00
30/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1125	1	1	1	0.00
30/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2706	3	3	3	0.00
30/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2651	3	3	3	0.00
30/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2679	3	3	3	0.00
30/10/2023	R209 On 02-May-24			Bond Future	12.59	62.3099	62.0340	62.3099	0.00
30/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	471	1	0	1	0.00
30/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	478	1	0	1	0.00
30/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	464	1	0	1	0.00
30/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7086	7	7	7	0.00
30/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7000	7	7	7	0.00
30/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7043	7	7	7	0.00
30/10/2023	R209 On 01-August-24			Bond Future	12.71	63.6990	63.4171	63.6990	0.00
30/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1402	2	1	2	0.00
30/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1416	2	1	2	0.00
30/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1388	1	1	1	0.00
30/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5566	5	6	5	0.00
30/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5501	5	6	5	0.00
30/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5533	5	6	5	0.00
30/10/2023	R209 On 07-November-24			Bond Future	12.86	62.0690	61.7804	62.0690	101.00
30/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2134	2	2	2	0.00
30/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2117	2	2	2	0.00
30/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2151	2	2	2	0.00
30/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4858	5	5	5	0.00
30/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4913	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
30/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4886	5	5	5	0.00
30/10/2023	R210 On 02-November-23			Bond Future	223.87	224.5114	223.8676	224.5114	136.00
30/10/2023	R210 On 01-February-24			Bond Future	228.86	229.5168	228.8575	229.5168	501.00
30/10/2023	R210 On 02-May-24			Bond Future	230.75	231.4229	230.7487	231.4229	0.00
30/10/2023	R210 On 01-August-24			Bond Future	235.95	236.6374	235.9486	236.6374	0.00
30/10/2023	R210 On 07-November-24			Bond Future	238.33	239.0383	238.3319	239.0383	0.00
30/10/2023	R213 On 02-November-23			Bond Future	11.28	80.5557	80.3498	80.5557	14,402.00
30/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	62	0	0	0	0.00
30/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	54	0	0	0	0.00
30/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	69	0	0	0	0.00
30/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5701	6	6	6	0.00
30/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	747	1	1	1	731.00
30/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	3	0	0	0	731.00
30/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1460	1	1	1	0.00
30/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	731.00
30/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	84	0	0	0	0.00
30/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	713	1	1	1	0.00
30/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	783	1	1	1	0.00
30/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	747	1	1	1	0.00
30/10/2023	R213 On 01-February-24			Bond Future	11.40	82.3316	82.1208	82.3316	27,333.00
30/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2469	3	2	3	0.00
30/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2444	3	2	3	0.00
30/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2495	3	2	3	0.00
30/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1185	1	1	1	0.00
30/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1214	1	1	1	0.00
30/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1200	1	1	1	0.00
30/10/2023	R213 On 02-May-24			Bond Future	11.51	80.6050	80.3895	80.6050	0.00
30/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	525	1	1	1	0.00
30/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	519	1	1	1	0.00
30/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	532	1	1	1	0.00
30/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5550	5	6	5	0.00
30/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5623	5	6	5	0.00
30/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5587	5	6	5	0.00
30/10/2023	R213 On 01-August-24			Bond Future	11.62	82.4024	82.1823	82.4024	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
30/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1446	2	1	2	0.00
30/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1432	2	1	2	0.00
30/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1460	2	1	2	0.00
30/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4416	4	4	4	0.00
30/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4470	4	4	4	0.00
30/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4443	4	4	4	0.00
30/10/2023	R213 On 07-November-24			Bond Future	11.77	80.8161	80.5909	80.8161	0.00
30/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2052	2	2	2	0.00
30/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2068	2	2	2	0.00
30/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2037	2	2	2	0.00
30/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4173	4	4	4	0.00
30/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4127	4	4	4	0.00
30/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4150	4	4	4	0.00
30/10/2023	R214 On 02-November-23			Bond Future	12.66	58.6542	58.3647	58.6542	13,074.00
30/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5894	6	6	6	0.00
30/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5789	5	6	5	0.00
30/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5841	6	6	6	0.00
30/10/2023	R214 On 01-February-24			Bond Future	12.78	59.9473	59.6512	59.9473	13,438.00
30/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	726	1	1	1	0.00
30/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	739	1	1	1	0.00
30/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	712	1	1	1	0.00
30/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3668	3	4	3	0.00
30/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3598	3	4	3	0.00
30/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3633	3	4	3	0.00
30/10/2023	R214 On 02-May-24			Bond Future	12.89	57.9765	57.6739	57.9765	10,172.00
30/10/2023	R214 On 02-May-24	12.14	Call	Bond Future	1154	1	1	1	7,110.00
30/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4249	4	4	4	0.00
30/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2554	3	3	3	0.00
30/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1124	1	1	1	10,000.00
30/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	471	1	0	1	0.00
30/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	478	1	0	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
30/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	464	1	0	1	0.00
30/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7347	7	7	7	0.00
30/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7256	7	7	7	0.00
30/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7301	7	7	7	0.00
30/10/2023	R214 On 02-May-24	12.14	Put	Bond Future	4616	4	5	4	0.00
30/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2652	3	3	3	17,110.00
30/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4683	4	5	4	0.00
30/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1594	2	2	2	17,110.00
30/10/2023	R214 On 01-August-24			Bond Future	13.01	59.2692	58.9599	59.2692	0.00
30/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1576	2	2	2	0.00
30/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1591	2	2	2	0.00
30/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1560	2	2	2	0.00
30/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5438	5	5	5	0.00
30/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5373	5	5	5	0.00
30/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5406	5	5	5	0.00
30/10/2023	R214 On 07-November-24			Bond Future	13.15	57.3819	57.0654	57.3819	0.00
30/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2474	3	2	3	0.00
30/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2456	3	2	3	0.00
30/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2492	3	2	3	0.00
30/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4818	5	5	5	0.00
30/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4873	5	5	5	0.00
30/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4845	5	5	5	0.00
30/10/2023	R248 On 02-November-23			Bond Future	12.83	71.6915	71.3724	71.6915	27,404.00
30/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
30/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
30/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	12	0	0	0	207.00
30/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3969	4	4	4	0.00
30/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	0	0	0	0	207.00
30/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1826	2	2	2	0.00
30/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5986	6	6	6	0.00
30/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8104	8	8	8	0.00
30/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7973	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
30/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8038	8	8	8	0.00
30/10/2023	R248 On 01-February-24			Bond Future	12.96	73.2720	72.9455	73.2720	224,037.00
30/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2737	3	3	3	0.00
30/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5524	6	6	6	0.00
30/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	630	1	1	1	0.00
30/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	643	1	1	1	0.00
30/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	617	1	1	1	0.00
30/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3611	4	4	4	0.00
30/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	145	0	0	0	1,000.00
30/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	845	1	1	1	100.00
30/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4500	4	5	4	0.00
30/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8739	8	9	8	0.00
30/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1474	1	1	1	1,000.00
30/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5215	5	5	5	0.00
30/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5122	5	5	5	0.00
30/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5168	5	5	5	0.00
30/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	816	1	1	1	1,100.00
30/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1981	2	2	2	1,100.00
30/10/2023	R248 On 02-May-24			Bond Future	13.08	70.4538	70.1201	70.4538	12,631.00
30/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	446	1	0	1	0.00
30/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	453	1	0	1	0.00
30/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	439	0	0	0	0.00
30/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9939	10	10	10	0.00
30/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9822	10	10	10	0.00
30/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9880	10	10	10	0.00
30/10/2023	R248 On 01-August-24			Bond Future	13.21	72.0245	71.6836	72.0245	13,000.00
30/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1832	2	2	2	0.00
30/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1850	2	2	2	0.00
30/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1814	2	2	2	0.00
30/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6769	7	7	7	0.00
30/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6689	6	7	6	0.00
30/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6729	7	7	7	0.00
30/10/2023	R248 On 07-November-24			Bond Future	13.35	69.2975	68.9486	69.2975	0.00
30/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3023	3	3	3	0.00
30/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3045	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
30/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3000	3	3	3	0.00
30/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6009	6	6	6	0.00
30/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5945	6	6	6	0.00
30/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5977	6	6	6	0.00
30/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00