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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/11/2023 TO: 30/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	2025 On 01-February-24			Bond Future	175.27	175.1739	175.2680	175.1739	12,060.00
30/11/2023	2025 On 02-May-24			Bond Future	179.18	179.0861	179.1823	179.0861	0.00
30/11/2023	2025 On 01-August-24			Bond Future	181.31	181.2075	181.3063	181.2075	0.00
30/11/2023	2025 On 07-November-24			Bond Future	185.62	185.5191	185.6207	185.5191	75.00
30/11/2023	2029 On 01-February-24			Bond Future	128.09	127.7043	128.0945	127.7043	7,360.00
30/11/2023	2029 On 02-May-24			Bond Future	129.58	129.1814	129.5803	129.1814	0.00
30/11/2023	2029 On 01-August-24			Bond Future	132.45	132.0461	132.4543	132.0461	0.00
30/11/2023	2029 On 07-November-24			Bond Future	134.20	133.7771	134.1954	133.7771	66.00
30/11/2023	2029 On 06-February-25			Bond Future	137.04	136.6144	137.0421	136.6144	0.00
30/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4642	4	5	4	0.00
30/11/2023	2029 On 06-February-25	132.40	Put	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
30/11/2023	2030 On 01-February-24			Bond Future	10.00	91.4456	91.2750	91.4456	69,536.00
30/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5555	6	6	6	0.00
30/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5591	6	6	6	0.00
30/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5518	6	6	6	0.00
30/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5372	6	5	6	0.00
30/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1057	1	1	1	1,360.00
30/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	473	1	0	1	400.00
30/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1368	1	1	1	400.00
30/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	8277	8	8	8	0.00
30/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2229	2	2	2	500.00
30/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7396	8	7	8	0.00
30/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	976	1	1	1	500.00
30/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1591	2	2	2	200.00
30/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4252	4	4	4	0.00
30/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6991	7	7	7	0.00
30/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7359	8	7	8	0.00
30/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1206	1	1	1	500.00
30/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	38	0	0	0	500.00
30/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1214	1	1	1	0.00
30/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	46	0	0	0	200.00
30/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	203	0	0	0	700.00
30/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	934	1	1	1	0.00
30/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	628	1	1	1	0.00
30/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	37	0	0	0	500.00
30/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1445	1	1	1	0.00
30/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	23	0	0	0	400.00
30/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1085	1	1	1	0.00
30/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2298	2	2	2	0.00
30/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	111	0	0	0	1,360.00
30/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1358	1	1	1	0.00
30/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	103	0	0	0	0.00
30/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	99	0	0	0	0.00
30/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	101	0	0	0	0.00
30/11/2023	2030 On 02-May-24			Bond Future	10.06	93.4659	93.2915	93.4659	19,773.00
30/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1237	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3893	4	4	4	1,080.00
30/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8952	9	9	9	0.00
30/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2175	2	2	2	1,000.00
30/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7475	8	7	8	0.00
30/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1497	2	1	2	0.00
30/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1515	2	2	2	0.00
30/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1479	2	1	2	0.00
30/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3326	3	3	3	500.00
30/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4799	5	5	5	500.00
30/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11527	12	12	12	0.00
30/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	42	0	0	0	500.00
30/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	641	1	1	1	0.00
30/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1101	1	1	1	0.00
30/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2500	2	2	2	0.00
30/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2453	2	2	2	0.00
30/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2476	2	2	2	0.00
30/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	259	0	0	0	1,000.00
30/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	151	0	0	0	1,080.00
30/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	888	1	1	1	0.00
30/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	1776	2	2	2	0.00
30/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	2875	3	3	3	0.00
30/11/2023	2030 On 01-August-24			Bond Future	10.13	91.5108	91.3328	91.5108	0.00
30/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2938	3	3	3	0.00
30/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2961	3	3	3	0.00
30/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2915	3	3	3	0.00
30/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	1983	2	2	2	0.00
30/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	1952	2	2	2	0.00
30/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	1968	2	2	2	0.00
30/11/2023	2030 On 07-November-24			Bond Future	10.21	93.6636	93.4817	93.6636	1,652.00
30/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3866	4	4	4	0.00
30/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3891	4	4	4	0.00
30/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3842	4	4	4	0.00
30/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1864	2	2	2	0.00
30/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1840	2	2	2	0.00
30/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1852	2	2	2	0.00

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30/11/2023	2030 On 06-February-25			Bond Future	10.31	91.6158	91.4305	91.6158	0.00
30/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3663	4	4	4	0.00
30/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2338	2	2	2	0.00
30/11/2023	2032 On 01-February-24			Bond Future	10.90	88.9469	88.8027	88.9469	88,231.00
30/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4674	5	5	5	0.00
30/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4634	5	5	5	0.00
30/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4713	5	5	5	0.00
30/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1449	2	1	2	8,500.00
30/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5313	5	5	5	0.00
30/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	130	0	0	0	1,200.00
30/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1107	1	1	1	1,200.00
30/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7850	8	8	8	0.00
30/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	761	1	1	1	500.00
30/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1987	2	2	2	500.00
30/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	8301	8	8	8	0.00
30/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7356	7	7	7	0.00
30/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1153	1	1	1	200.00
30/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4320	4	4	4	0.00
30/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3557	4	4	4	0.00
30/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2767	3	3	3	0.00
30/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	739	1	1	1	17,000.00
30/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	511	0	1	0	8,500.00
30/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	363	0	0	0	200.00
30/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	1742	2	2	2	0.00
30/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	95	0	0	0	200.00
30/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	63	0	0	0	500.00
30/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1088	1	1	1	0.00
30/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2279	2	2	2	0.00
30/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	77	0	0	0	1,200.00
30/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	1794	2	2	2	0.00
30/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4565	4	5	4	0.00
30/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	235	0	0	0	0.00
30/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1459	1	1	1	0.00
30/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	305	0	0	0	0.00

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30/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	316	0	0	0	0.00
30/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	311	0	0	0	0.00
30/11/2023	2032 On 02-May-24			Bond Future	10.99	86.7499	86.6025	86.7499	62,106.00
30/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2103	2	2	2	1,000.00
30/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8771	9	9	9	0.00
30/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1161	1	1	1	1,000.00
30/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1548	2	2	2	500.00
30/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2666	3	3	3	500.00
30/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9820	10	10	10	0.00
30/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3389	3	3	3	1,550.00
30/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10450	11	10	11	0.00
30/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1476	2	1	2	0.00
30/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1458	2	1	2	0.00
30/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1494	2	1	2	0.00
30/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1661	2	2	2	1,550.00
30/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2989	3	3	3	0.00
30/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4843	5	5	5	0.00
30/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1512	2	2	2	500.00
30/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1090	1	1	1	500.00
30/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	1953	2	2	2	500.00
30/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3506	3	4	3	0.00
30/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3537	3	4	3	0.00
30/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3598	4	4	4	0.00
30/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3567	3	4	3	0.00
30/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	222	0	0	0	1,550.00
30/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	1709	2	2	2	0.00
30/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3270	3	3	3	0.00
30/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	274	0	0	0	500.00
30/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2188	2	2	2	0.00
30/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3446	3	3	3	0.00
30/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	2708	3	3	3	0.00
30/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	364	0	0	0	1,000.00
30/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4180	4	4	4	0.00
30/11/2023	2032 On 01-August-24			Bond Future	11.08	88.6526	88.5022	88.6526	0.00
30/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	3099	3	3	3	0.00

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30/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	3073	3	3	3	0.00
30/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	3124	3	3	3	0.00
30/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	2814	3	3	3	0.00
30/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	2855	3	3	3	0.00
30/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	2835	3	3	3	0.00
30/11/2023	2032 On 07-November-24			Bond Future	11.20	86.5713	86.4176	86.5713	1,360.00
30/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9726	10	10	10	0.00
30/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4289	4	4	4	1,615.00
30/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3853	4	4	4	0.00
30/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3826	4	4	4	0.00
30/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3879	4	4	4	0.00
30/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2578	3	3	3	0.00
30/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2613	3	3	3	0.00
30/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2596	3	3	3	0.00
30/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	734	1	1	1	1,615.00
30/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2335	2	2	2	0.00
30/11/2023	2032 On 06-February-25			Bond Future	11.33	88.3828	88.2263	88.3828	0.00
30/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4416	5	4	5	0.00
30/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2738	3	3	3	0.00
30/11/2023	2033 On 01-February-24			Bond Future	121.83	122.0166	121.8293	122.0166	8,079.00
30/11/2023	2033 On 02-May-24			Bond Future	123.08	123.2701	123.0788	123.2701	0.00
30/11/2023	2033 On 01-August-24			Bond Future	125.81	126.0038	125.8085	126.0038	0.00
30/11/2023	2033 On 07-November-24			Bond Future	127.29	127.4929	127.2933	127.4929	0.00
30/11/2023	2033 On 06-February-25			Bond Future	129.99	130.1971	129.9937	130.1971	0.00
30/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5054	5	5	5	0.00
30/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
30/11/2023	2037 On 01-February-24			Bond Future	11.96	77.7985	77.5823	77.7985	135,479.00
30/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2948	3	3	3	0.00
30/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2984	3	3	3	0.00
30/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2912	3	3	3	0.00
30/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9709	10	10	10	0.00
30/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5366	6	5	6	0.00
30/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2174	2	2	2	2,500.00
30/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	393	0	0	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1502	1	2	1	0.00
30/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	66	0	0	0	2,500.00
30/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1078	1	1	1	0.00
30/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1045	1	1	1	0.00
30/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1062	1	1	1	0.00
30/11/2023	2037 On 02-May-24			Bond Future	12.07	79.5173	79.2963	79.5173	0.00
30/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1303	1	1	1	0.00
30/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1322	1	1	1	0.00
30/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1285	1	1	1	0.00
30/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	4815	5	5	5	0.00
30/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4738	5	5	5	0.00
30/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	4777	5	5	5	0.00
30/11/2023	2037 On 01-August-24			Bond Future	12.19	77.0056	76.7800	77.0056	0.00
30/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	9022	9	9	9	0.00
30/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6681	7	7	7	0.00
30/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3282	3	3	3	0.00
30/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3309	3	3	3	1,383.00
30/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3255	3	3	3	0.00
30/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3775	4	4	4	0.00
30/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3723	4	4	4	0.00
30/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3749	4	4	4	0.00
30/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1790	2	2	2	1,383.00
30/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1141	1	1	1	1,383.00
30/11/2023	2037 On 07-November-24			Bond Future	12.32	78.8164	78.5857	78.8164	9,175.00
30/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4919	5	5	5	0.00
30/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4949	5	5	5	0.00
30/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4890	5	5	5	0.00
30/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3598	4	4	4	0.00
30/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3556	3	4	3	0.00
30/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3577	3	4	3	0.00
30/11/2023	2037 On 06-February-25			Bond Future	12.46	76.2055	75.9703	76.2055	0.00
30/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5358	6	5	6	0.00
30/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3848	4	4	4	0.00
30/11/2023	2038 On 01-February-24			Bond Future	130.37	130.7333	130.3699	130.7333	3,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2023	2038 On 02-May-24			Bond Future	133.28	133.6531	133.2814	133.6531	1,706.00
30/11/2023	2038 On 01-August-24			Bond Future	134.16	134.5354	134.1559	134.5354	0.00
30/11/2023	2038 On 07-November-24			Bond Future	137.35	137.7358	137.3478	137.7358	0.00
30/11/2023	2038 On 06-February-25			Bond Future	138.13	138.5249	138.1292	138.5249	0.00
30/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2899	3	3	3	0.00
30/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
30/11/2023	2040 On 01-February-24			Bond Future	12.22	78.0267	77.7395	78.0267	126,846.00
30/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2162	2	2	2	0.00
30/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4416	5	4	5	0.00
30/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8860	9	9	9	0.00
30/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2292	2	2	2	0.00
30/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2259	2	2	2	0.00
30/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2325	3	2	3	0.00
30/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1599	1	2	1	0.00
30/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1646	2	2	2	0.00
30/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1623	2	2	2	0.00
30/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	127	0	0	0	0.00
30/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	688	1	1	1	0.00
30/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1719	2	2	2	0.00
30/11/2023	2040 On 02-May-24			Bond Future	12.33	79.7505	79.4569	79.7505	0.00
30/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1231	1	1	1	0.00
30/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1213	1	1	1	0.00
30/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1249	1	1	1	0.00
30/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5425	5	5	5	0.00
30/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5511	5	6	5	0.00
30/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5468	5	5	5	0.00
30/11/2023	2040 On 01-August-24			Bond Future	12.45	76.9937	76.6938	76.9937	0.00
30/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3419	4	3	4	0.00
30/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3391	4	3	4	0.00
30/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3448	4	3	4	0.00
30/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4069	4	4	4	0.00
30/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4124	4	4	4	0.00
30/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4096	4	4	4	0.00
30/11/2023	2040 On 07-November-24			Bond Future	12.58	78.8039	78.4972	78.8039	8,697.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5115	5	5	5	0.00
30/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5084	5	5	5	0.00
30/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5146	5	5	5	0.00
30/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3647	4	4	4	0.00
30/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3690	4	4	4	0.00
30/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3668	4	4	4	0.00
30/11/2023	2040 On 06-February-25			Bond Future	12.72	75.9417	75.6289	75.9417	0.00
30/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5361	6	5	6	0.00
30/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4158	4	4	4	0.00
30/11/2023	2044 On 01-February-24			Bond Future	12.29	74.3453	73.9666	74.3453	100,146.00
30/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5625	6	6	6	0.00
30/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1902	2	2	2	0.00
30/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1932	2	2	2	0.00
30/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1872	2	2	2	0.00
30/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4555	5	5	5	0.00
30/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	674	1	1	1	15,000.00
30/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2014	2	2	2	0.00
30/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	1958	2	2	2	0.00
30/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	1986	2	2	2	0.00
30/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	452	0	0	0	5,000.00
30/11/2023	2044 On 02-May-24			Bond Future	12.40	75.9878	75.6007	75.9878	27.00
30/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1214	1	1	1	0.00
30/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1232	1	1	1	0.00
30/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1196	1	1	1	0.00
30/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5668	5	6	5	0.00
30/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5579	5	6	5	0.00
30/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5624	5	6	5	0.00
30/11/2023	2044 On 01-August-24			Bond Future	12.52	73.2735	72.8781	73.2735	0.00
30/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3177	3	3	3	0.00
30/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3204	3	3	3	0.00
30/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3149	3	3	3	0.00
30/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4483	4	4	4	0.00
30/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4423	4	4	4	0.00
30/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4453	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
30/11/2023	2044 On 07-November-24			Bond Future	12.64	74.9962	74.5917	74.9962	0.00
30/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5188	5	5	5	0.00
30/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5219	5	5	5	0.00
30/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5157	5	5	5	0.00
30/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3745	4	4	4	0.00
30/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3702	4	4	4	0.00
30/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3723	4	4	4	0.00
30/11/2023	2044 On 06-February-25			Bond Future	12.77	72.1794	71.7668	72.1794	0.00
30/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5495	6	5	6	0.00
30/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4187	4	4	4	0.00
30/11/2023	2046 On 01-February-24			Bond Future	114.92	115.1715	114.9173	115.1715	11,904.00
30/11/2023	2046 On 02-May-24			Bond Future	115.32	115.5831	115.3234	115.5831	4,626.00
30/11/2023	2046 On 01-August-24			Bond Future	117.88	118.1460	117.8809	118.1460	0.00
30/11/2023	2046 On 07-November-24			Bond Future	118.47	118.7395	118.4684	118.7395	0.00
30/11/2023	2046 On 06-February-25			Bond Future	120.98	121.2560	120.9795	121.2560	0.00
30/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6970	7	7	7	0.00
30/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
30/11/2023	2050 On 01-February-24			Bond Future	113.76	114.7524	113.7584	114.7524	10,813.00
30/11/2023	2050 On 02-May-24			Bond Future	116.30	117.3152	116.2989	117.3152	3,316.00
30/11/2023	2050 On 01-August-24			Bond Future	116.56	117.5982	116.5599	117.5982	0.00
30/11/2023	2050 On 07-November-24			Bond Future	119.33	120.3958	119.3331	120.3958	0.00
30/11/2023	2050 On 06-February-25			Bond Future	119.49	120.5724	119.4876	120.5724	0.00
30/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3888	5	4	5	0.00
30/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
30/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	AL37 On 01-February-24			Index Future	939.85	941.0640	939.8540	941.0640	0.00
30/11/2023	AL37 On 02-May-24			Index Future	960.62	961.8530	960.6160	961.8530	0.00
30/11/2023	AL37 On 01-August-24			Index Future	981.70	982.9640	981.7020	982.9640	0.00
30/11/2023	AL37 On 07-November-24			Index Future	1004.84	1006.1270	1004.8380	1006.1270	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
30/11/2023	AL37 On 06-February-25			Index Future	1025.96	1027.2740	1025.9630	1027.2740	0.00
30/11/2023	AL7T On 01-February-24			Index Future	1079.36	1081.3700	1079.3610	1081.3700	0.00
30/11/2023	AL7T On 02-May-24			Index Future	1103.21	1105.2600	1103.2060	1105.2600	0.00
30/11/2023	AL7T On 01-August-24			Index Future	1127.42	1129.5180	1127.4210	1129.5180	0.00
30/11/2023	AL7T On 07-November-24			Index Future	1153.99	1156.1350	1153.9920	1156.1350	0.00
30/11/2023	AL7T On 06-February-25			Index Future	1178.25	1180.4350	1178.2520	1180.4350	0.00
30/11/2023	ALBI On 01-February-24			Index Future	940.97	943.2950	940.9710	943.2950	100.00
30/11/2023	ALBI On 02-May-24			Index Future	961.76	964.1340	961.7580	964.1340	0.00
30/11/2023	ALBI On 01-August-24			Index Future	982.87	985.2950	982.8690	985.2950	0.00
30/11/2023	ALBI On 07-November-24			Index Future	1006.03	1008.5130	1006.0330	1008.5130	0.00
30/11/2023	ALBI On 06-February-25			Index Future	1027.18	1029.7100	1027.1820	1029.7100	0.00
30/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C202 On 07-December-33			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
30/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	ES33 On 01-February-24			Bond Future	12.45	75.8164	75.6626	75.8164	0.00
30/11/2023	ES33 On 02-May-24			Bond Future	12.58	73.7108	73.5537	73.7108	0.00
30/11/2023	ES33 On 01-August-24			Bond Future	12.73	75.3447	75.1843	75.3447	0.00
30/11/2023	ES33 On 07-November-24			Bond Future	12.90	73.3323	73.1683	73.3323	0.00
30/11/2023	ES33 On 06-February-25			Bond Future	13.10	74.8822	74.7150	74.8822	0.00
30/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	983	1	1	1	0.00
30/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
30/11/2023	ES42 On 01-February-24			Bond Future	12.96	71.7210	71.4632	71.7210	0.00
30/11/2023	ES42 On 02-May-24			Bond Future	13.09	69.0602	68.7968	69.0602	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
30/11/2023	ES42 On 01-August-24			Bond Future	13.23	70.5904	70.3212	70.5904	0.00
30/11/2023	ES42 On 07-November-24			Bond Future	13.38	67.9995	67.7242	67.9995	0.00
30/11/2023	ES42 On 06-February-25			Bond Future	13.55	69.4336	69.1527	69.4336	0.00
30/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	759	1	1	1	0.00
30/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
30/11/2023	GOVI On 01-February-24			GOVI	927.46	929.7460	927.4620	929.7460	711.00
30/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	474720	50	47	50	0.00
30/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	474620	50	47	50	0.00
30/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	474820	50	47	50	0.00
30/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 02-May-24			GOVI	947.95	950.2850	947.9510	950.2850	0.00
30/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	30190	1	3	1	0.00
30/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	30390	1	3	1	0.00
30/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	30290	1	3	1	0.00
30/11/2023	GOVI On 01-August-24			GOVI	968.76	971.1420	968.7590	971.1420	0.00
30/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	253690	28	25	28	0.00
30/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	253890	28	25	28	0.00
30/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	253790	28	25	28	0.00
30/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 07-November-24			GOVI	991.59	994.0270	991.5900	994.0270	0.00
30/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	428100	45	43	45	0.00
30/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	428000	45	43	45	0.00
30/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	427900	45	43	45	0.00
30/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
30/11/2023	GOVI On 06-February-25			GOVI	1012.44	1014.9200	1012.4360	1014.9200	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
30/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	404360		43	40	43	0.00
30/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0		0	0	0	0.00
30/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
30/11/2023	IGOV On 01-February-24			Index Future	343.53		344.2640	343.5260	344.2640	606.00
30/11/2023	IGOV On 02-May-24			Index Future	351.20		351.9530	351.1980	351.9530	16.00
30/11/2023	IGOV On 01-August-24			Index Future	358.99		359.7580	358.9880	359.7580	0.00
30/11/2023	IGOV On 07-November-24			Index Future	367.53		368.3220	367.5340	368.3220	0.00
30/11/2023	IGOV On 06-February-25			Index Future	375.34		376.1410	375.3380	376.1410	0.00
30/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28		80.2800	80.2800	80.2800	0.00
30/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82		76.8200	76.8200	76.8200	0.00
30/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24		75.2400	75.2400	75.2400	0.00
30/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27		77.2700	77.2700	77.2700	0.00
30/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30		81.3000	81.3000	81.3000	0.00
30/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80		79.8000	79.8000	79.8000	0.00
30/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86		81.8600	81.8600	81.8600	0.00
30/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61		87.6100	87.6100	87.6100	0.00
30/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94		87.9400	87.9400	87.9400	0.00
30/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89		80.8900	80.8900	80.8900	0.00
30/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68		88.6800	88.6800	88.6800	0.00
30/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02		92.0200	92.0200	92.0200	0.00
30/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68		8.6830	8.6830	8.6830	0.00
30/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35		91.6500	91.6510	91.6500	0.00
30/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.34		91.6600	91.6610	91.6600	0.00
30/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.30		91.7000	91.7010	91.7000	0.00
30/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.28		91.7200	91.7210	91.7200	0.00
30/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.19		91.8100	91.8110	91.8100	0.00
30/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.17		91.8300	91.8310	91.8300	0.00
30/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05		91.9500	91.9510	91.9500	0.00
30/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.83		92.1700	92.1710	92.1700	0.00
30/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.51		92.4900	92.4910	92.4900	0.00
30/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.38		92.6200	92.6210	92.6200	0.00
30/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.29		92.7100	92.7110	92.7100	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
30/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.24	92.7600	92.7610	92.7600	0.00
30/11/2023	R035 On 01-February-24			Bond Future	11.63	87.1608	86.9729	87.1608	68,605.00
30/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	160	0	0	0	400.00
30/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	637	1	1	1	400.00
30/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	9165	9	9	9	0.00
30/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3670	4	4	4	0.00
30/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3631	4	4	4	0.00
30/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3709	4	4	4	0.00
30/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	721	1	1	1	0.00
30/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	745	1	1	1	0.00
30/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	733	1	1	1	0.00
30/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	75	0	0	0	400.00
30/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3460	3	3	3	0.00
30/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	5873	6	6	6	0.00
30/11/2023	R035 On 02-May-24			Bond Future	11.73	84.5745	84.3825	84.5745	105,087.00
30/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1489	2	1	2	0.00
30/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1469	2	1	2	0.00
30/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1508	2	2	2	0.00
30/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4327	4	4	4	0.00
30/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4399	4	4	4	0.00
30/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4363	4	4	4	0.00
30/11/2023	R035 On 01-August-24			Bond Future	11.83	86.4298	86.2338	86.4298	0.00
30/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3332	3	3	3	0.00
30/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3305	3	3	3	0.00
30/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3360	3	3	3	0.00
30/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3489	3	3	3	0.00
30/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3538	3	4	3	0.00
30/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3514	3	4	3	0.00
30/11/2023	R035 On 07-November-24			Bond Future	11.96	83.9475	83.7471	83.9475	19,788.00
30/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4393	5	4	5	0.00
30/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4364	4	4	4	0.00
30/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4422	5	4	5	0.00
30/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3279	3	3	3	0.00
30/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3320	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
30/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3299	3	3	3	0.00
30/11/2023	R035 On 06-February-25			Bond Future	12.11	85.7045	85.5004	85.7045	0.00
30/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4886	5	5	5	0.00
30/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3407	3	3	3	0.00
30/11/2023	R053 On 01-February-24			Bond Future	12.21	99.7924	99.4100	99.7924	0.00
30/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6085	6	6	6	0.00
30/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	6030	6	6	6	0.00
30/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6140	6	6	6	0.00
30/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	889	1	1	1	0.00
30/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	917	1	1	1	0.00
30/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	903	1	1	1	0.00
30/11/2023	R053 On 02-May-24			Bond Future	12.31	96.1323	95.7414	96.1323	5,189.00
30/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7251	8	7	8	0.00
30/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7300	8	7	8	0.00
30/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7202	7	7	7	0.00
30/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2172	2	2	2	0.00
30/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2135	2	2	2	0.00
30/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2153	2	2	2	0.00
30/11/2023	R053 On 01-August-24			Bond Future	12.42	98.2405	97.8413	98.2405	0.00
30/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8208	8	8	8	0.00
30/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8254	9	8	9	0.00
30/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8162	8	8	8	0.00
30/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3185	3	3	3	0.00
30/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3144	3	3	3	0.00
30/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3165	3	3	3	0.00
30/11/2023	R053 On 07-November-24			Bond Future	12.54	94.6790	94.2706	94.6790	0.00
30/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6967	7	7	7	0.00
30/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	7008	7	7	7	0.00
30/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6926	7	7	7	0.00
30/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5158	5	5	5	0.00
30/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5101	5	5	5	0.00
30/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5129	5	5	5	0.00
30/11/2023	R053 On 06-February-25			Bond Future	12.67	96.6576	96.2411	96.6576	0.00
30/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7395	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
30/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5535	5	6	5	0.00
30/11/2023	R186 On 01-February-24			Bond Future	8.77	105.7355	105.6397	105.7355	76,973.00
30/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	2001	2	2	2	0.00
30/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	2023	2	2	2	0.00
30/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1979	2	2	2	0.00
30/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	127	0	0	0	0.00
30/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	121	0	0	0	0.00
30/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	124	0	0	0	0.00
30/11/2023	R186 On 02-May-24			Bond Future	8.75	108.0714	107.9734	108.0714	10,568.00
30/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	256	0	0	0	0.00
30/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	262	0	0	0	0.00
30/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	252	0	0	0	0.00
30/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3954	4	4	4	0.00
30/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2597	3	3	3	2,030.00
30/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	140	0	0	0	2,030.00
30/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	305	0	0	0	0.00
30/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2054	2	2	2	0.00
30/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2016	2	2	2	0.00
30/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2034	2	2	2	0.00
30/11/2023	R186 On 01-August-24			Bond Future	8.72	105.1339	105.0340	105.1339	0.00
30/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1069	1	1	1	0.00
30/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1081	1	1	1	0.00
30/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1057	1	1	1	0.00
30/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1152	1	1	1	0.00
30/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1133	1	1	1	0.00
30/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1143	1	1	1	0.00
30/11/2023	R186 On 07-November-24			Bond Future	8.70	107.6079	107.5060	107.6079	44,507.00
30/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1761	2	2	2	0.00
30/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1747	2	2	2	0.00
30/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1774	2	2	2	0.00
30/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	914	1	1	1	0.00
30/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	925	1	1	1	0.00
30/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	920	1	1	1	0.00
30/11/2023	R186 On 06-February-25			Bond Future	8.74	104.5464	104.4429	104.5464	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
30/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1542	2	2	2	0.00
30/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1038	1	1	1	0.00
30/11/2023	R202 On 01-February-24			Bond Future	259.10	258.6497	259.1018	258.6497	5,070.00
30/11/2023	R202 On 02-May-24			Bond Future	264.89	264.4261	264.8883	264.4261	0.00
30/11/2023	R202 On 01-August-24			Bond Future	265.64	265.1659	265.6389	265.1659	0.00
30/11/2023	R202 On 07-November-24			Bond Future	271.96	271.4747	271.9598	271.4747	6.00
30/11/2023	R202 On 06-February-25			Bond Future	272.47	271.9753	272.4719	271.9753	0.00
30/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5682	5	6	5	0.00
30/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
30/11/2023	R209 On 01-February-24			Bond Future	11.72	67.3965	67.2306	67.3965	14,301.00
30/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2755	3	3	3	0.00
30/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2722	3	3	3	0.00
30/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2787	3	3	3	0.00
30/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	814	1	1	1	0.00
30/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	840	1	1	1	0.00
30/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	827	1	1	1	0.00
30/11/2023	R209 On 02-May-24			Bond Future	11.81	65.7323	65.5628	65.7323	0.00
30/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1119	1	1	1	0.00
30/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1103	1	1	1	0.00
30/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1135	1	1	1	0.00
30/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4128	4	4	4	0.00
30/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4196	4	4	4	0.00
30/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4162	4	4	4	0.00
30/11/2023	R209 On 01-August-24			Bond Future	11.91	67.1741	67.0010	67.1741	0.00
30/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2771	3	3	3	0.00
30/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2747	3	3	3	0.00
30/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2795	3	3	3	0.00
30/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3295	3	3	3	0.00
30/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3341	3	3	3	0.00
30/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3318	3	3	3	0.00
30/11/2023	R209 On 07-November-24			Bond Future	12.02	65.5976	65.4206	65.5976	5,237.00
30/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	4005	4	4	4	0.00
30/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	4030	4	4	4	0.00
30/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3979	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
30/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3135	3	3	3	0.00
30/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3097	3	3	3	0.00
30/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3116	3	3	3	0.00
30/11/2023	R209 On 06-February-25			Bond Future	12.15	66.9702	66.7899	66.9702	0.00
30/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4510	5	5	5	0.00
30/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3228	3	3	3	0.00
30/11/2023	R210 On 01-February-24			Bond Future	231.66	231.6440	231.6641	231.6440	501.00
30/11/2023	R210 On 02-May-24			Bond Future	233.56	233.5424	233.5628	233.5424	0.00
30/11/2023	R210 On 01-August-24			Bond Future	238.74	238.7211	238.7426	238.7211	0.00
30/11/2023	R210 On 07-November-24			Bond Future	241.06	241.0399	241.0626	241.0399	60.00
30/11/2023	R210 On 06-February-25			Bond Future	246.17	246.1505	246.1747	246.1505	0.00
30/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6565	7	7	7	0.00
30/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
30/11/2023	R213 On 01-February-24			Bond Future	10.56	85.8104	85.6576	85.8104	29,281.00
30/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4985	5	5	5	0.00
30/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	5022	5	5	5	0.00
30/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4948	5	5	5	0.00
30/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	182	0	0	0	0.00
30/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	176	0	0	0	0.00
30/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	179	0	0	0	0.00
30/11/2023	R213 On 02-May-24			Bond Future	10.63	84.1476	83.9913	84.1476	0.00
30/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1462	2	1	2	0.00
30/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1480	2	1	2	0.00
30/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1445	2	1	2	0.00
30/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	2947	3	3	3	0.00
30/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	2896	3	3	3	0.00
30/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	2922	3	3	3	0.00
30/11/2023	R213 On 01-August-24			Bond Future	10.71	85.9937	85.8341	85.9937	0.00
30/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2944	3	3	3	0.00
30/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2967	3	3	3	0.00
30/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2920	3	3	3	0.00
30/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2306	2	2	2	0.00
30/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2271	2	2	2	0.00
30/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2288	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
30/11/2023	R213 On 07-November-24			Bond Future	10.81	84.4558	84.2928	84.4558	16,191.00
30/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3745	4	4	4	0.00
30/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3720	4	4	4	0.00
30/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3770	4	4	4	0.00
30/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2126	2	2	2	0.00
30/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2154	2	2	2	0.00
30/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2140	2	2	2	0.00
30/11/2023	R213 On 06-February-25			Bond Future	10.94	86.2251	86.0590	86.2251	0.00
30/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3961	4	4	4	0.00
30/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2398	2	2	2	0.00
30/11/2023	R214 On 01-February-24			Bond Future	12.09	63.0867	62.8429	63.0867	10,900.00
30/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1736	2	2	2	0.00
30/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1709	2	2	2	0.00
30/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1763	2	2	2	0.00
30/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1430	1	1	1	0.00
30/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1473	1	1	1	0.00
30/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1452	1	1	1	0.00
30/11/2023	R214 On 02-May-24			Bond Future	12.18	61.1759	60.9268	61.1759	10,172.00
30/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2412	3	2	3	7,110.00
30/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6658	7	7	7	0.00
30/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4514	5	5	5	0.00
30/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2362	2	2	2	10,000.00
30/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1051	1	1	1	0.00
30/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1035	1	1	1	0.00
30/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1066	1	1	1	0.00
30/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4591	4	5	4	0.00
30/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4665	4	5	4	0.00
30/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4628	4	5	4	0.00
30/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2621	3	3	3	0.00
30/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1359	1	1	1	17,110.00
30/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2668	3	3	3	0.00
30/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	750	1	1	1	17,110.00
30/11/2023	R214 On 01-August-24			Bond Future	12.28	62.5180	62.2634	62.5180	0.00
30/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2922	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
30/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2898	3	3	3	0.00
30/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2946	3	3	3	0.00
30/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3425	3	3	3	0.00
30/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3472	3	3	3	0.00
30/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3448	3	3	3	0.00
30/11/2023	R214 On 07-November-24			Bond Future	12.40	60.6815	60.4212	60.6815	0.00
30/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4195	4	4	4	0.00
30/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4221	4	4	4	0.00
30/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4169	4	4	4	0.00
30/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3229	3	3	3	0.00
30/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3191	3	3	3	0.00
30/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3210	3	3	3	0.00
30/11/2023	R214 On 06-February-25			Bond Future	12.52	61.9515	61.6860	61.9515	0.00
30/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4450	5	4	5	0.00
30/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3604	3	4	3	0.00
30/11/2023	R248 On 01-February-24			Bond Future	12.20	77.5522	77.1936	77.5522	246,308.00
30/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9091	9	9	9	0.00
30/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5506	6	6	6	0.00
30/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1834	2	2	2	0.00
30/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1864	2	2	2	0.00
30/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1804	2	2	2	0.00
30/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2311	3	2	3	0.00
30/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	463	1	0	1	0.00
30/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6710	7	7	7	0.00
30/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	324	0	0	0	0.00
30/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1718	2	2	2	0.00
30/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4809	5	5	5	0.00
30/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2154	2	2	2	0.00
30/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2095	2	2	2	0.00
30/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2124	2	2	2	0.00
30/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	503	0	1	0	0.00
30/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	135	0	0	0	0.00
30/11/2023	R248 On 02-May-24			Bond Future	12.30	74.8172	74.4507	74.8172	13,010.00
30/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1015	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
30/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3492	4	3	4	0.00
30/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6244	7	6	7	0.00
30/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1132	1	1	1	0.00
30/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1149	1	1	1	0.00
30/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1114	1	1	1	0.00
30/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6284	6	6	6	0.00
30/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6187	6	6	6	0.00
30/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6236	6	6	6	0.00
30/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1493	1	1	1	0.00
30/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2885	3	3	3	0.00
30/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6580	6	7	6	0.00
30/11/2023	R248 On 01-August-24			Bond Future	12.40	76.4584	76.0840	76.4584	13,000.00
30/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3642	4	4	4	0.00
30/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3672	4	4	4	0.00
30/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3612	4	4	4	0.00
30/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4167	4	4	4	0.00
30/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4111	4	4	4	0.00
30/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4139	4	4	4	0.00
30/11/2023	R248 On 07-November-24			Bond Future	12.52	73.8048	73.4217	73.8048	0.00
30/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5398	6	5	6	0.00
30/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5430	6	5	6	0.00
30/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5366	6	5	6	0.00
30/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3902	4	4	4	0.00
30/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3857	4	4	4	0.00
30/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3879	4	4	4	0.00
30/11/2023	R248 On 06-February-25			Bond Future	12.65	75.3487	74.9580	75.3487	0.00
30/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5046	5	5	5	0.00
30/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4705	5	5	5	0.00
30/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00