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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/11/2023 TO: 24/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	2025 On 01-February-24			Bond Future	175.09	175.2020	175.0881	175.2020	12,060.00
24/11/2023	2025 On 02-May-24			Bond Future	179.00	179.1145	178.9987	179.1145	0.00
24/11/2023	2025 On 01-August-24			Bond Future	181.12	181.2458	181.1161	181.2458	0.00
24/11/2023	2025 On 07-November-24			Bond Future	185.42	185.6500	185.4227	185.6500	75.00
24/11/2023	2029 On 01-February-24			Bond Future	127.55	127.7582	127.5514	127.7582	7,360.00
24/11/2023	2029 On 02-May-24			Bond Future	129.03	129.2363	129.0253	129.2363	0.00
24/11/2023	2029 On 01-August-24			Bond Future	131.88	132.1088	131.8849	132.1088	0.00
24/11/2023	2029 On 07-November-24			Bond Future	133.61	133.9079	133.6102	133.9079	66.00
24/11/2023	2029 On 06-February-25			Bond Future	136.44	136.7633	136.4409	136.7633	0.00
24/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4041	4	4	4	0.00
24/11/2023	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
24/11/2023	2030 On 01-February-24			Bond Future	10.24	90.6152	90.2862	90.6152	69,437.00
24/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4677	5	5	5	0.00
24/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4642	5	5	5	0.00
24/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4712	5	5	5	0.00
24/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4503	5	5	5	0.00
24/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	710	1	1	1	1,360.00
24/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	291	0	0	0	400.00
24/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	949	1	1	1	400.00
24/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7322	8	7	8	0.00
24/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1652	2	2	2	500.00
24/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6457	7	6	7	0.00
24/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	649	1	1	1	500.00
24/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1126	1	1	1	200.00
24/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3451	4	3	4	0.00
24/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6062	6	6	6	0.00
24/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6421	7	6	7	0.00
24/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	823	1	1	1	500.00
24/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	89	0	0	0	500.00
24/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1821	2	2	2	0.00
24/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	106	0	0	0	200.00
24/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	391	0	0	0	700.00
24/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2107	2	2	2	0.00
24/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1458	1	1	1	0.00
24/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1039	1	1	1	0.00
24/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	87	0	0	0	500.00
24/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3105	3	3	3	0.00
24/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	57	0	0	0	400.00
24/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1655	2	2	2	0.00
24/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	231	0	0	0	1,360.00
24/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2000	2	2	2	0.00
24/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	208	0	0	0	0.00
24/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	215	0	0	0	0.00
24/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	212	0	0	0	0.00
24/11/2023	2030 On 02-May-24			Bond Future	10.31	92.6169	92.2810	92.6169	19,773.00
24/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	926	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
24/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1705	2	2	2	1,000.00
24/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6597	7	7	7	0.00
24/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3225	3	3	3	1,080.00
24/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8027	8	8	8	0.00
24/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1137	1	1	1	0.00
24/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1123	1	1	1	0.00
24/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1151	1	1	1	0.00
24/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2714	3	3	3	500.00
24/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4059	4	4	4	500.00
24/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10548	11	11	11	0.00
24/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	73	0	0	0	500.00
24/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	912	1	1	1	0.00
24/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1499	1	1	1	0.00
24/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3101	3	3	3	0.00
24/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3154	3	3	3	0.00
24/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3127	3	3	3	0.00
24/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	237	0	0	0	1,080.00
24/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1231	1	1	1	0.00
24/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	392	0	0	0	1,000.00
24/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2316	2	2	2	0.00
24/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3574	3	4	3	0.00
24/11/2023	2030 On 01-August-24			Bond Future	10.40	90.6478	90.2988	90.6478	0.00
24/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2406	3	2	3	0.00
24/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2427	3	2	3	0.00
24/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2386	3	2	3	0.00
24/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2487	2	2	2	0.00
24/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2452	2	2	2	0.00
24/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2469	2	2	2	0.00
24/11/2023	2030 On 07-November-24			Bond Future	10.49	92.8274	92.4217	92.8274	1,652.00
24/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3254	4	3	4	0.00
24/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3276	4	3	4	0.00
24/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3232	4	3	4	0.00
24/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2314	2	2	2	0.00
24/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2285	2	2	2	0.00
24/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2300	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
24/11/2023	2030 On 06-February-25			Bond Future	10.61	90.7724	90.3455	90.7724	0.00
24/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3077	3	3	3	0.00
24/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2838	3	3	3	0.00
24/11/2023	2032 On 01-February-24			Bond Future	11.14	88.1339	87.6633	88.1339	86,721.00
24/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3789	4	4	4	0.00
24/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3825	4	4	4	0.00
24/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3753	4	4	4	0.00
24/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1006	1	1	1	8,500.00
24/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4381	5	4	5	0.00
24/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	70	0	0	0	1,200.00
24/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	743	1	1	1	1,200.00
24/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6798	7	7	7	0.00
24/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	489	1	0	1	500.00
24/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1437	2	1	2	500.00
24/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7237	8	7	8	0.00
24/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6321	7	6	7	0.00
24/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	778	1	1	1	200.00
24/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3466	4	3	4	0.00
24/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2091	2	2	2	0.00
24/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	2780	3	3	3	0.00
24/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	874	1	1	1	8,500.00
24/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	1202	1	1	1	17,000.00
24/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	648	1	1	1	200.00
24/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2507	2	3	2	0.00
24/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	200	0	0	0	200.00
24/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	138	0	0	0	500.00
24/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1678	1	2	1	0.00
24/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3147	3	3	3	0.00
24/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	165	0	0	0	1,200.00
24/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2569	2	3	2	0.00
24/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5645	5	6	5	0.00
24/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	443	0	0	0	0.00
24/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2155	2	2	2	0.00
24/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	574	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	557	0	1	0	0.00
24/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	565	0	1	0	0.00
24/11/2023	2032 On 02-May-24			Bond Future	11.24	85.9188	85.4381	85.9188	60,260.00
24/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	866	1	1	1	1,000.00
24/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1640	2	2	2	1,000.00
24/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7774	8	8	8	0.00
24/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1180	1	1	1	500.00
24/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2121	2	2	2	500.00
24/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8789	9	9	9	0.00
24/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2755	3	3	3	1,550.00
24/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9398	10	9	10	0.00
24/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1120	1	1	1	0.00
24/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1135	1	1	1	0.00
24/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1106	1	1	1	0.00
24/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1272	1	1	1	1,550.00
24/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1150	1	1	1	500.00
24/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2402	3	2	3	0.00
24/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4068	4	4	4	0.00
24/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1479	1	1	1	500.00
24/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2532	2	3	2	500.00
24/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	4309	4	4	4	0.00
24/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4411	4	4	4	0.00
24/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4343	4	4	4	0.00
24/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4376	4	4	4	0.00
24/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	335	0	0	0	1,550.00
24/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2240	2	2	2	0.00
24/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4045	4	4	4	0.00
24/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	406	0	0	0	500.00
24/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2808	3	3	3	0.00
24/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4242	4	4	4	0.00
24/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	531	1	1	1	1,000.00
24/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3410	3	3	3	0.00
24/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5050	5	5	5	0.00
24/11/2023	2032 On 01-August-24			Bond Future	11.34	87.8077	87.3110	87.8077	0.00
24/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2540	3	3	3	0.00

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24/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2517	3	3	3	0.00
24/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2562	3	3	3	0.00
24/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3444	3	3	3	0.00
24/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3491	3	3	3	0.00
24/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3468	3	3	3	0.00
24/11/2023	2032 On 07-November-24			Bond Future	11.47	85.7508	85.1967	85.7508	1,345.00
24/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8721	9	9	9	0.00
24/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3603	4	4	4	1,615.00
24/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3208	4	3	4	0.00
24/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3184	4	3	4	0.00
24/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3232	4	3	4	0.00
24/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3152	3	3	3	0.00
24/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3191	3	3	3	0.00
24/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3172	3	3	3	0.00
24/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	950	1	1	1	1,615.00
24/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2870	3	3	3	0.00
24/11/2023	2032 On 06-February-25			Bond Future	11.62	87.5546	86.9773	87.5546	0.00
24/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3731	4	4	4	0.00
24/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3302	3	3	3	0.00
24/11/2023	2033 On 01-February-24			Bond Future	122.08	122.6004	122.0849	122.6004	8,079.00
24/11/2023	2033 On 02-May-24			Bond Future	123.34	123.8669	123.3402	123.8669	0.00
24/11/2023	2033 On 01-August-24			Bond Future	126.07	126.6202	126.0740	126.6202	0.00
24/11/2023	2033 On 07-November-24			Bond Future	127.56	128.1876	127.5629	128.1876	0.00
24/11/2023	2033 On 06-February-25			Bond Future	130.27	130.9211	130.2656	130.9211	0.00
24/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5326	6	5	6	0.00
24/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/11/2023	2037 On 01-February-24			Bond Future	12.16	77.0184	76.5229	77.0184	138,945.00
24/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2369	3	2	3	0.00
24/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2338	3	2	3	0.00
24/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2400	3	2	3	0.00
24/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8715	9	9	9	0.00
24/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4555	5	5	5	0.00
24/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1703	2	2	2	2,500.00
24/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	642	1	1	1	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
24/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2090	2	2	2	0.00
24/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	132	0	0	0	2,500.00
24/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1521	1	2	1	0.00
24/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1563	1	2	1	0.00
24/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1542	1	2	1	0.00
24/11/2023	2037 On 02-May-24			Bond Future	12.28	78.7197	78.2136	78.7197	0.00
24/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1031	1	1	1	0.00
24/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1016	1	1	1	0.00
24/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1046	1	1	1	0.00
24/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5545	5	6	5	0.00
24/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5628	5	6	5	0.00
24/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5587	5	6	5	0.00
24/11/2023	2037 On 01-August-24			Bond Future	12.40	76.1946	75.6725	76.1946	0.00
24/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8179	9	8	9	0.00
24/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5946	6	6	6	0.00
24/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2796	3	3	3	0.00
24/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2821	3	3	3	1,383.00
24/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2772	3	3	3	0.00
24/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4399	4	4	4	0.00
24/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4342	4	4	4	0.00
24/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4370	4	4	4	0.00
24/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2163	2	2	2	1,383.00
24/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1405	1	1	1	1,383.00
24/11/2023	2037 On 07-November-24			Bond Future	12.54	78.0261	77.4506	78.0261	9,101.00
24/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4324	5	4	5	0.00
24/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4352	5	4	5	0.00
24/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4297	5	4	5	0.00
24/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4140	4	4	4	0.00
24/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4094	4	4	4	0.00
24/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4117	4	4	4	0.00
24/11/2023	2037 On 06-February-25			Bond Future	12.69	75.4071	74.8091	75.4071	0.00
24/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4736	5	5	5	0.00
24/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4388	4	4	4	0.00
24/11/2023	2038 On 01-February-24			Bond Future	130.70	131.5470	130.6968	131.5470	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
24/11/2023	2038 On 02-May-24			Bond Future	133.62	134.4847	133.6160	134.4847	1,706.00
24/11/2023	2038 On 01-August-24			Bond Future	134.50	135.3925	134.4960	135.3925	0.00
24/11/2023	2038 On 07-November-24			Bond Future	137.69	138.6820	137.6934	138.6820	0.00
24/11/2023	2038 On 06-February-25			Bond Future	138.48	139.5067	138.4783	139.5067	0.00
24/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3248	4	3	4	0.00
24/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
24/11/2023	2040 On 01-February-24			Bond Future	12.41	77.2588	76.6781	77.2588	128,679.00
24/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1714	2	2	2	1,000.00
24/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3706	4	4	4	1,000.00
24/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7902	8	8	8	0.00
24/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1825	2	2	2	0.00
24/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1854	2	2	2	0.00
24/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1797	2	2	2	0.00
24/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2246	2	2	2	0.00
24/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2189	2	2	2	0.00
24/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2217	2	2	2	0.00
24/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	231	0	0	0	1,000.00
24/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1039	1	1	1	0.00
24/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2332	2	2	2	0.00
24/11/2023	2040 On 02-May-24			Bond Future	12.53	78.9654	78.3723	78.9654	0.00
24/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	983	1	1	1	0.00
24/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	999	1	1	1	0.00
24/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	968	1	1	1	0.00
24/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6351	6	6	6	0.00
24/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6259	6	6	6	0.00
24/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6305	6	6	6	0.00
24/11/2023	2040 On 01-August-24			Bond Future	12.65	76.1953	75.5842	76.1953	0.00
24/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2940	3	3	3	0.00
24/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2914	3	3	3	0.00
24/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2966	3	3	3	0.00
24/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4696	4	5	4	0.00
24/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4757	4	5	4	0.00
24/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4727	4	5	4	0.00
24/11/2023	2040 On 07-November-24			Bond Future	12.79	78.0267	77.3600	78.0267	8,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4516	5	5	5	0.00
24/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4487	5	4	5	0.00
24/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4545	5	5	5	0.00
24/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4183	4	4	4	0.00
24/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4230	4	4	4	0.00
24/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4206	4	4	4	0.00
24/11/2023	2040 On 06-February-25			Bond Future	12.94	75.1567	74.4656	75.1567	0.00
24/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4751	5	5	5	0.00
24/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4711	4	5	4	0.00
24/11/2023	2044 On 01-February-24			Bond Future	12.47	73.6311	72.9593	73.6311	101,666.00
24/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4868	5	5	5	0.00
24/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1521	2	2	2	0.00
24/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1496	2	1	2	0.00
24/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1547	2	2	2	0.00
24/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3876	4	4	4	0.00
24/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1003	1	1	1	15,000.00
24/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2580	2	3	2	0.00
24/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2645	2	3	2	0.00
24/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2612	2	3	2	0.00
24/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	701	1	1	1	5,000.00
24/11/2023	2044 On 02-May-24			Bond Future	12.58	75.2576	74.5713	75.2576	27.00
24/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	985	1	1	1	0.00
24/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	970	1	1	1	0.00
24/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1000	1	1	1	0.00
24/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6377	6	6	6	0.00
24/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6471	6	6	6	0.00
24/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6424	6	6	6	0.00
24/11/2023	2044 On 01-August-24			Bond Future	12.71	72.5311	71.8249	72.5311	0.00
24/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2747	3	3	3	0.00
24/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2773	3	3	3	0.00
24/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2723	3	3	3	0.00
24/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5110	5	5	5	0.00
24/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5045	5	5	5	0.00
24/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5077	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
24/11/2023	2044 On 07-November-24			Bond Future	12.84	74.2744	73.5124	74.2744	0.00
24/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4618	5	5	5	0.00
24/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4648	5	5	5	0.00
24/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4589	5	5	5	0.00
24/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4257	4	4	4	0.00
24/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4209	4	4	4	0.00
24/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4233	4	4	4	0.00
24/11/2023	2044 On 06-February-25			Bond Future	12.98	71.4506	70.6627	71.4506	0.00
24/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4911	5	5	5	0.00
24/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4707	4	5	4	0.00
24/11/2023	2046 On 01-February-24			Bond Future	114.79	115.7766	114.7854	115.7766	11,904.00
24/11/2023	2046 On 02-May-24			Bond Future	115.19	116.2016	115.1885	116.2016	4,626.00
24/11/2023	2046 On 01-August-24			Bond Future	117.74	118.7839	117.7412	118.7839	0.00
24/11/2023	2046 On 07-November-24			Bond Future	118.32	119.4525	118.3234	119.4525	0.00
24/11/2023	2046 On 06-February-25			Bond Future	120.83	121.9976	120.8281	121.9976	0.00
24/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6818	8	7	8	0.00
24/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
24/11/2023	2050 On 01-February-24			Bond Future	115.92	115.3317	115.9193	115.3317	10,813.00
24/11/2023	2050 On 02-May-24			Bond Future	118.51	117.9073	118.5083	117.9073	3,316.00
24/11/2023	2050 On 01-August-24			Bond Future	118.82	118.2095	118.8166	118.2095	0.00
24/11/2023	2050 On 07-November-24			Bond Future	121.64	121.0817	121.6412	121.0817	0.00
24/11/2023	2050 On 06-February-25			Bond Future	121.84	121.2863	121.8413	121.2863	0.00
24/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	6241	6	6	6	0.00
24/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
24/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	AL37 On 01-February-24			Index Future	932.92	934.8870	932.9190	934.8870	0.00
24/11/2023	AL37 On 02-May-24			Index Future	953.53	955.5390	953.5300	955.5390	0.00
24/11/2023	AL37 On 01-August-24			Index Future	974.45	976.5600	974.4470	976.5600	0.00
24/11/2023	AL37 On 07-November-24			Index Future	997.40	1000.0650	997.3960	1000.0650	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
24/11/2023	AL37 On 06-February-25			Index Future	1018.34	1021.2010	1018.3380	1021.2010	0.00
24/11/2023	AL7T On 01-February-24			Index Future	1065.36	1071.6480	1065.3610	1071.6480	0.00
24/11/2023	AL7T On 02-May-24			Index Future	1088.90	1095.3220	1088.8990	1095.3220	0.00
24/11/2023	AL7T On 01-August-24			Index Future	1112.79	1119.4180	1112.7850	1119.4180	0.00
24/11/2023	AL7T On 07-November-24			Index Future	1138.99	1146.3610	1138.9920	1146.3610	0.00
24/11/2023	AL7T On 06-February-25			Index Future	1162.91	1170.5900	1162.9070	1170.5900	0.00
24/11/2023	ALBI On 01-February-24			Index Future	930.29	935.4290	930.2880	935.4290	100.00
24/11/2023	ALBI On 02-May-24			Index Future	950.84	956.0940	950.8420	956.0940	0.00
24/11/2023	ALBI On 01-August-24			Index Future	971.70	977.1280	971.7000	977.1280	0.00
24/11/2023	ALBI On 07-November-24			Index Future	994.58	1000.6460	994.5840	1000.6460	0.00
24/11/2023	ALBI On 06-February-25			Index Future	1015.47	1021.7950	1015.4670	1021.7950	0.00
24/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	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
24/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	ES33 On 01-February-24			Bond Future	12.66	75.1636	74.7318	75.1636	0.00
24/11/2023	ES33 On 02-May-24			Bond Future	12.80	73.0433	72.6021	73.0433	0.00
24/11/2023	ES33 On 01-August-24			Bond Future	12.96	74.6660	74.2105	74.6660	0.00
24/11/2023	ES33 On 07-November-24			Bond Future	13.14	72.6750	72.1700	72.6750	0.00
24/11/2023	ES33 On 06-February-25			Bond Future	13.35	74.2189	73.6934	74.2189	0.00
24/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
24/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	38	0	0	0	0.00
24/11/2023	ES42 On 01-February-24			Bond Future	13.14	71.1018	70.5277	71.1018	0.00
24/11/2023	ES42 On 02-May-24			Bond Future	13.28	68.4271	67.8404	68.4271	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
24/11/2023	ES42 On 01-August-24			Bond Future	13.42	69.9466	69.3426	69.9466	0.00
24/11/2023	ES42 On 07-November-24			Bond Future	13.59	67.3762	66.7210	67.3762	0.00
24/11/2023	ES42 On 06-February-25			Bond Future	13.77	68.8043	68.1263	68.8043	0.00
24/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
24/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	267	0	0	0	0.00
24/11/2023	GOVI On 01-February-24			GOVI	916.91	921.9410	916.9050	921.9410	711.00
24/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	369250	42	37	42	0.00
24/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	369150	42	37	42	0.00
24/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	369050	42	37	42	0.00
24/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 02-May-24			GOVI	937.16	942.3080	937.1630	942.3080	0.00
24/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	138070	9	14	9	0.00
24/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	138270	9	14	9	0.00
24/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	138170	9	14	9	0.00
24/11/2023	GOVI On 01-August-24			GOVI	957.72	963.0380	957.7210	963.0380	0.00
24/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	143310	20	14	20	0.00
24/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	143510	20	14	20	0.00
24/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	143410	20	14	20	0.00
24/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 07-November-24			GOVI	980.28	986.2170	980.2760	986.2170	0.00
24/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	314960	37	31	37	0.00
24/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	314860	37	31	37	0.00
24/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	314760	37	31	37	0.00
24/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
24/11/2023	GOVI On 06-February-25			GOVI	1000.86	1007.0610	1000.8580	1007.0610	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
24/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	288580	35	29	35	0.00
24/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2023	IGOV On 01-February-24			Index Future	345.11	345.8940	345.1130	345.8940	606.00
24/11/2023	IGOV On 02-May-24			Index Future	352.82	353.6180	352.8210	353.6180	16.00
24/11/2023	IGOV On 01-August-24			Index Future	360.64	361.4790	360.6420	361.4790	0.00
24/11/2023	IGOV On 07-November-24			Index Future	369.22	370.2650	369.2210	370.2650	0.00
24/11/2023	IGOV On 06-February-25			Index Future	377.05	378.1690	377.0520	378.1690	0.00
24/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
24/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
24/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.35	91.6400	91.6500	91.6400	0.00
24/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6600	91.6700	91.6600	0.00
24/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7400	91.7300	91.7400	0.00
24/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	0.00
24/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.8900	91.8500	91.8900	0.00
24/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.99	92.0600	92.0100	92.0600	0.00
24/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.73	92.3300	92.2700	92.3300	0.00
24/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.60	92.4700	92.4000	92.4700	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
24/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.51	92.6700	92.4900	92.6700	0.00
24/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.50	92.6100	92.5000	92.6100	0.00
24/11/2023	R035 On 01-February-24			Bond Future	11.86	86.4093	85.7767	86.4093	68,284.00
24/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	100	0	0	0	400.00
24/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	429	1	0	1	400.00
24/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8050	9	8	9	0.00
24/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2908	3	3	3	0.00
24/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2942	3	3	3	0.00
24/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2873	3	3	3	0.00
24/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1184	1	1	1	0.00
24/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1150	1	1	1	0.00
24/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1167	1	1	1	0.00
24/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	157	0	0	0	400.00
24/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4448	4	4	4	0.00
24/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7009	6	7	6	0.00
24/11/2023	R035 On 02-May-24			Bond Future	11.96	83.8062	83.1601	83.8062	105,087.00
24/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1145	1	1	1	0.00
24/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1162	1	1	1	0.00
24/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1129	1	1	1	0.00
24/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5282	5	5	5	0.00
24/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5203	5	5	5	0.00
24/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5242	5	5	5	0.00
24/11/2023	R035 On 01-August-24			Bond Future	12.08	85.6489	84.9833	85.6489	0.00
24/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2770	3	3	3	0.00
24/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2746	3	3	3	0.00
24/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2795	3	3	3	0.00
24/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4174	4	4	4	0.00
24/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4229	4	4	4	0.00
24/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4202	4	4	4	0.00
24/11/2023	R035 On 07-November-24			Bond Future	12.22	83.1911	82.4656	83.1911	19,584.00
24/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3732	4	4	4	0.00
24/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3705	4	4	4	0.00
24/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3758	4	4	4	0.00
24/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3896	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
24/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3943	4	4	4	0.00
24/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3920	4	4	4	0.00
24/11/2023	R035 On 06-February-25			Bond Future	12.38	84.9415	84.1896	84.9415	0.00
24/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4185	5	4	5	0.00
24/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4017	4	4	4	0.00
24/11/2023	R053 On 01-February-24			Bond Future	12.41	98.8924	97.9326	98.8924	0.00
24/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5085	6	5	6	0.00
24/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5035	6	5	6	0.00
24/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5134	6	5	6	0.00
24/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1362	1	1	1	0.00
24/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1399	1	1	1	0.00
24/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1380	1	1	1	0.00
24/11/2023	R053 On 02-May-24			Bond Future	12.52	95.2122	94.2316	95.2122	5,189.00
24/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6300	7	6	7	0.00
24/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6346	7	6	7	0.00
24/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6255	7	6	7	0.00
24/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2735	2	3	2	0.00
24/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2691	2	3	2	0.00
24/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2712	2	3	2	0.00
24/11/2023	R053 On 01-August-24			Bond Future	12.63	97.3050	96.2969	97.3050	0.00
24/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7263	8	7	8	0.00
24/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7306	8	7	8	0.00
24/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7220	8	7	8	0.00
24/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3787	3	4	3	0.00
24/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3740	3	4	3	0.00
24/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3764	3	4	3	0.00
24/11/2023	R053 On 07-November-24			Bond Future	12.76	93.7708	92.6881	93.7708	0.00
24/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6133	7	6	7	0.00
24/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6171	7	6	7	0.00
24/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6095	7	6	7	0.00
24/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5909	5	6	5	0.00
24/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5846	5	6	5	0.00
24/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5878	5	6	5	0.00
24/11/2023	R053 On 06-February-25			Bond Future	12.90	95.7406	94.6226	95.7406	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
24/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6533	7	7	7	0.00
24/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6291	6	6	6	0.00
24/11/2023	R186 On 01-February-24			Bond Future	8.98	105.2100	105.1034	105.2100	76,937.00
24/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1583	2	2	2	0.00
24/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1563	2	2	2	0.00
24/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1604	2	2	2	0.00
24/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	238	0	0	0	0.00
24/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	248	0	0	0	0.00
24/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	243	0	0	0	0.00
24/11/2023	R186 On 02-May-24			Bond Future	8.98	107.5341	107.4256	107.5341	10,568.00
24/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	169	0	0	0	0.00
24/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	166	0	0	0	0.00
24/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	173	0	0	0	0.00
24/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3481	4	3	4	0.00
24/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2190	2	2	2	2,030.00
24/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	215	0	0	0	2,030.00
24/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	445	0	0	0	0.00
24/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2475	2	2	2	0.00
24/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2516	2	3	2	0.00
24/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2495	2	2	2	0.00
24/11/2023	R186 On 01-August-24			Bond Future	8.99	104.5901	104.4725	104.5901	0.00
24/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	827	1	1	1	0.00
24/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	837	1	1	1	0.00
24/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	816	1	1	1	0.00
24/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1473	1	1	1	0.00
24/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1451	1	1	1	0.00
24/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1462	1	1	1	0.00
24/11/2023	R186 On 07-November-24			Bond Future	9.00	107.1053	106.9293	107.1053	45,030.00
24/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1441	2	1	2	0.00
24/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1429	2	1	2	0.00
24/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1453	2	1	2	0.00
24/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1169	1	1	1	0.00
24/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1184	1	1	1	0.00
24/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1177	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
24/11/2023	R186 On 06-February-25			Bond Future	9.08	104.0448	103.8510	104.0448	0.00
24/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1236	1	1	1	0.00
24/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1324	1	1	1	0.00
24/11/2023	R202 On 01-February-24			Bond Future	260.09	260.1189	260.0861	260.1189	5,070.00
24/11/2023	R202 On 02-May-24			Bond Future	265.89	265.9277	265.8950	265.9277	0.00
24/11/2023	R202 On 01-August-24			Bond Future	266.66	266.7143	266.6642	266.7143	0.00
24/11/2023	R202 On 07-November-24			Bond Future	273.00	273.1951	273.0047	273.1951	6.00
24/11/2023	R202 On 06-February-25			Bond Future	273.53	273.7628	273.5315	273.7628	0.00
24/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	6741	7	7	7	0.00
24/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
24/11/2023	R209 On 01-February-24			Bond Future	11.92	66.7160	66.2572	66.7160	14,306.00
24/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2194	2	2	2	0.00
24/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2222	3	2	3	0.00
24/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2165	2	2	2	0.00
24/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1257	1	1	1	0.00
24/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1222	1	1	1	0.00
24/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1239	1	1	1	0.00
24/11/2023	R209 On 02-May-24			Bond Future	12.02	65.0367	64.5680	65.0367	0.00
24/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	869	1	1	1	0.00
24/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	882	1	1	1	0.00
24/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	856	1	1	1	0.00
24/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4944	5	5	5	0.00
24/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4871	5	5	5	0.00
24/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4907	5	5	5	0.00
24/11/2023	R209 On 01-August-24			Bond Future	12.13	66.4665	65.9835	66.4665	0.00
24/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2332	3	2	3	0.00
24/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2310	3	2	3	0.00
24/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2353	3	2	3	0.00
24/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3871	4	4	4	0.00
24/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3922	4	4	4	0.00
24/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3896	4	4	4	0.00
24/11/2023	R209 On 07-November-24			Bond Future	12.25	64.9070	64.3779	64.9070	5,128.00
24/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3468	4	3	4	0.00
24/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3492	4	3	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
24/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3445	4	3	4	0.00
24/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3643	3	4	3	0.00
24/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3601	3	4	3	0.00
24/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3622	3	4	3	0.00
24/11/2023	R209 On 06-February-25			Bond Future	12.39	66.2723	65.7234	66.2723	0.00
24/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3939	4	4	4	0.00
24/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3723	3	4	3	0.00
24/11/2023	R210 On 01-February-24			Bond Future	231.78	231.8127	231.7818	231.8127	501.00
24/11/2023	R210 On 02-May-24			Bond Future	233.68	233.7143	233.6835	233.7143	0.00
24/11/2023	R210 On 01-August-24			Bond Future	238.86	238.9087	238.8625	238.9087	0.00
24/11/2023	R210 On 07-November-24			Bond Future	241.18	241.3524	241.1812	241.3524	60.00
24/11/2023	R210 On 06-February-25			Bond Future	246.29	246.4972	246.2892	246.4972	0.00
24/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6679	7	7	7	0.00
24/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/11/2023	R213 On 01-February-24			Bond Future	10.80	85.0104	84.6286	85.0104	29,244.00
24/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4124	4	4	4	0.00
24/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4090	4	4	4	0.00
24/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4159	4	4	4	0.00
24/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	342	0	0	0	0.00
24/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	353	0	0	0	0.00
24/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	347	0	0	0	0.00
24/11/2023	R213 On 02-May-24			Bond Future	10.88	83.3297	82.9397	83.3297	0.00
24/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1114	1	1	1	0.00
24/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1100	1	1	1	0.00
24/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1129	1	1	1	0.00
24/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3597	3	4	3	0.00
24/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3654	3	4	3	0.00
24/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3625	3	4	3	0.00
24/11/2023	R213 On 01-August-24			Bond Future	10.97	85.1620	84.7583	85.1620	0.00
24/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2413	3	2	3	0.00
24/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2434	3	2	3	0.00
24/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2393	3	2	3	0.00
24/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2854	3	3	3	0.00
24/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2814	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
24/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2834	3	3	3	0.00
24/11/2023	R213 On 07-November-24			Bond Future	11.09	83.6473	83.1901	83.6473	15,993.00
24/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3135	3	3	3	0.00
24/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3113	3	3	3	0.00
24/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3158	3	3	3	0.00
24/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2617	2	3	2	0.00
24/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2650	2	3	2	0.00
24/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2633	2	3	2	0.00
24/11/2023	R213 On 06-February-25			Bond Future	11.24	85.4090	84.9308	85.4090	0.00
24/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3340	4	3	4	0.00
24/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2906	3	3	3	0.00
24/11/2023	R214 On 01-February-24			Bond Future	12.27	62.5126	61.9720	62.5126	11,365.00
24/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1375	2	1	2	0.00
24/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1398	2	1	2	0.00
24/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1353	2	1	2	0.00
24/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1988	2	2	2	0.00
24/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1937	2	2	2	0.00
24/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1962	2	2	2	0.00
24/11/2023	R214 On 02-May-24			Bond Future	12.37	60.5891	60.0368	60.5891	10,172.00
24/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2033	2	2	2	7,110.00
24/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5983	6	6	6	0.00
24/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3957	4	4	4	0.00
24/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1988	2	2	2	10,000.00
24/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	846	1	1	1	0.00
24/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	859	1	1	1	0.00
24/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	833	1	1	1	0.00
24/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5353	5	5	5	0.00
24/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5274	5	5	5	0.00
24/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5313	5	5	5	0.00
24/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3132	3	3	3	0.00
24/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1693	2	2	2	17,110.00
24/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3184	3	3	3	0.00
24/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	966	1	1	1	17,110.00
24/11/2023	R214 On 01-August-24			Bond Future	12.48	61.9212	61.3531	61.9212	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
24/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2526	3	3	3	0.00
24/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2504	3	3	3	0.00
24/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2548	3	3	3	0.00
24/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3937	4	4	4	0.00
24/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3989	4	4	4	0.00
24/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3963	4	4	4	0.00
24/11/2023	R214 On 07-November-24			Bond Future	12.60	60.1018	59.4882	60.1018	0.00
24/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3711	4	4	4	0.00
24/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3735	4	4	4	0.00
24/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3686	4	4	4	0.00
24/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3680	3	4	3	0.00
24/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3638	3	4	3	0.00
24/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3659	3	4	3	0.00
24/11/2023	R214 On 06-February-25			Bond Future	12.73	61.3663	60.7317	61.3663	0.00
24/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3955	4	4	4	0.00
24/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4064	4	4	4	0.00
24/11/2023	R248 On 01-February-24			Bond Future	12.39	76.8191	76.1009	76.8191	246,184.00
24/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8108	9	8	9	0.00
24/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4699	5	5	5	0.00
24/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1435	2	1	2	0.00
24/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1460	2	1	2	0.00
24/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1410	2	1	2	0.00
24/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	336	0	0	0	0.00
24/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1838	2	2	2	0.00
24/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5827	6	6	6	0.00
24/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	534	0	1	0	0.00
24/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2338	2	2	2	0.00
24/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5775	5	6	5	0.00
24/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2853	2	3	2	0.00
24/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2784	2	3	2	0.00
24/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2818	2	3	2	0.00
24/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	788	1	1	1	0.00
24/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	245	0	0	0	0.00
24/11/2023	R248 On 02-May-24			Bond Future	12.49	74.0677	73.3340	74.0677	12,631.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	805	1	1	1	0.00
24/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2968	3	3	3	0.00
24/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5507	6	6	6	0.00
24/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	903	1	1	1	0.00
24/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	917	1	1	1	0.00
24/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	888	1	1	1	0.00
24/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7175	7	7	7	0.00
24/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7072	7	7	7	0.00
24/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7123	7	7	7	0.00
24/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1872	2	2	2	0.00
24/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3477	3	3	3	0.00
24/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7488	7	7	7	0.00
24/11/2023	R248 On 01-August-24			Bond Future	12.60	75.6962	74.9417	75.6962	13,000.00
24/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3138	3	3	3	0.00
24/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3165	4	3	4	0.00
24/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3111	3	3	3	0.00
24/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4808	4	5	4	0.00
24/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4746	4	5	4	0.00
24/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4777	4	5	4	0.00
24/11/2023	R248 On 07-November-24			Bond Future	12.73	73.0625	72.2512	73.0625	0.00
24/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4778	5	5	5	0.00
24/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4808	5	5	5	0.00
24/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4748	5	5	5	0.00
24/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4454	4	4	4	0.00
24/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4405	4	4	4	0.00
24/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4430	4	4	4	0.00
24/11/2023	R248 On 06-February-25			Bond Future	12.87	74.5989	73.7607	74.5989	0.00
24/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4452	5	4	5	0.00
24/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5308	5	5	5	0.00
24/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/11/2023	X213 On 28-February-31			Bond Future	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
24/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00