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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 16/11/2023 TO: 16/11/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	2025 On 01-February-24			Bond Future	175.09	175.1465	175.0904	175.1465	11,560.00
16/11/2023	2025 On 02-May-24			Bond Future	179.00	179.0611	179.0041	179.0611	0.00
16/11/2023	2025 On 01-August-24			Bond Future	181.17	181.2321	181.1741	181.2321	0.00
16/11/2023	2025 On 07-November-24			Bond Future	185.61	185.6683	185.6092	185.6683	0.00
16/11/2023	2029 On 01-February-24			Bond Future	127.36	127.3611	127.3576	127.3611	7,296.00
16/11/2023	2029 On 02-May-24			Bond Future	128.84	128.8399	128.8365	128.8399	0.00
16/11/2023	2029 On 01-August-24			Bond Future	131.72	131.7262	131.7229	131.7262	0.00
16/11/2023	2029 On 07-November-24			Bond Future	133.54	133.5466	133.5435	133.5466	0.00
16/11/2023	2029 On 06-February-25			Bond Future	136.39	136.3891	136.3866	136.3891	0.00
16/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3987	4	4	4	0.00
16/11/2023	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
16/11/2023	2030 On 01-February-24			Bond Future	10.11	90.2368	90.8235	90.2368	65,253.00
16/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5165	5	5	5	0.00
16/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5200	5	5	5	0.00
16/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5129	5	5	5	0.00
16/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4987	4	5	4	0.00
16/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1005	1	1	1	1,360.00
16/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	504	0	1	0	400.00
16/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1270	1	1	1	400.00
16/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7843	7	8	7	0.00
16/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2029	2	2	2	500.00
16/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6971	6	7	6	0.00
16/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	937	1	1	1	500.00
16/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1464	1	1	1	200.00
16/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3907	3	4	3	0.00
16/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6572	6	7	6	0.00
16/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6935	6	7	6	0.00
16/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1130	1	1	1	500.00
16/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	65	0	0	0	500.00
16/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1590	2	2	2	0.00
16/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	79	0	0	0	200.00
16/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	310	0	0	0	700.00
16/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1259	2	1	2	0.00
16/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	879	1	1	1	0.00
16/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	64	0	0	0	500.00
16/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1858	2	2	2	0.00
16/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	41	0	0	0	400.00
16/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1439	2	1	2	0.00
16/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2781	3	3	3	0.00
16/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	178	0	0	0	1,360.00
16/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1758	2	2	2	0.00
16/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	165	0	0	0	0.00
16/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	159	0	0	0	0.00
16/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	162	0	0	0	0.00
16/11/2023	2030 On 02-May-24			Bond Future	10.18	92.2317	92.8315	92.2317	19,773.00
16/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1971	2	2	2	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
16/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7076	7	7	7	0.00
16/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1124	1	1	1	1,000.00
16/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3588	3	4	3	1,080.00
16/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1359	1	1	1	0.00
16/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1374	1	1	1	0.00
16/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1343	1	1	1	0.00
16/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8542	8	9	8	0.00
16/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3048	3	3	3	500.00
16/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4461	4	4	4	500.00
16/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11090	11	11	11	0.00
16/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	65	0	0	0	500.00
16/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	763	1	1	1	0.00
16/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1283	2	1	2	0.00
16/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	202	0	0	0	1,080.00
16/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1044	1	1	1	0.00
16/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2824	3	3	3	0.00
16/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2773	3	3	3	0.00
16/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2798	3	3	3	0.00
16/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2032	2	2	2	0.00
16/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	321	0	0	0	1,000.00
16/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3222	4	3	4	0.00
16/11/2023	2030 On 01-August-24			Bond Future	10.25	90.2704	90.8837	90.2704	0.00
16/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2672	2	3	2	0.00
16/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2693	2	3	2	0.00
16/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2650	2	3	2	0.00
16/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2167	2	2	2	0.00
16/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2134	2	2	2	0.00
16/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2150	2	2	2	0.00
16/11/2023	2030 On 07-November-24			Bond Future	10.31	92.4571	93.0854	92.4571	221.00
16/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3569	3	4	3	0.00
16/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3593	3	4	3	0.00
16/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3546	3	4	3	0.00
16/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1964	2	2	2	0.00
16/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1938	2	2	2	0.00
16/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1951	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
16/11/2023	2030 On 06-February-25			Bond Future	10.42	90.3901	91.0322	90.3901	0.00
16/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3359	3	3	3	0.00
16/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2433	3	2	3	0.00
16/11/2023	2032 On 01-February-24			Bond Future	11.03	87.3932	88.1857	87.3932	85,717.00
16/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4229	4	4	4	0.00
16/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4192	4	4	4	0.00
16/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1305	1	1	1	8,500.00
16/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4836	4	5	4	0.00
16/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	182	0	0	0	1,200.00
16/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1012	1	1	1	1,200.00
16/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7291	7	7	7	0.00
16/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	724	1	1	1	500.00
16/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1771	1	2	1	500.00
16/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7734	7	8	7	0.00
16/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4267	4	4	4	0.00
16/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1051	1	1	1	200.00
16/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3897	3	4	3	0.00
16/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6809	6	7	6	0.00
16/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3186	3	3	3	0.00
16/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	758	1	1	1	8,500.00
16/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	165	0	0	0	200.00
16/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	557	1	1	1	200.00
16/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2258	3	2	3	0.00
16/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	476	1	0	1	0.00
16/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	113	0	0	0	500.00
16/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1490	2	1	2	0.00
16/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2859	3	3	3	0.00
16/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	135	0	0	0	1,200.00
16/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2316	3	2	3	0.00
16/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5234	6	5	6	0.00
16/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	375	1	0	1	17,000.00
16/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1931	2	2	2	0.00
16/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	491	1	0	1	0.00
16/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	483	1	0	1	0.00

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16/11/2023	2032 On 02-May-24			Bond Future	11.12	85.1633	85.9735	85.1633	61,107.00
16/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1876	2	2	2	1,000.00
16/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8237	8	8	8	0.00
16/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1049	1	1	1	1,000.00
16/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9897	9	10	9	0.00
16/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1376	1	1	1	500.00
16/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2383	2	2	2	500.00
16/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9268	9	9	9	0.00
16/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1310	1	1	1	0.00
16/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1294	1	1	1	0.00
16/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1326	1	1	1	0.00
16/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3051	3	3	3	1,550.00
16/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1479	1	1	1	1,550.00
16/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4426	4	4	4	0.00
16/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2680	2	3	2	0.00
16/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1343	1	1	1	500.00
16/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2274	3	2	3	500.00
16/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3966	5	4	5	0.00
16/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1301	2	1	2	500.00
16/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3716	4	4	4	0.00
16/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3999	5	4	5	0.00
16/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4063	5	4	5	0.00
16/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4031	5	4	5	0.00
16/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	351	0	0	0	500.00
16/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2535	3	3	3	0.00
16/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	298	0	0	0	1,550.00
16/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2000	2	2	2	0.00
16/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3903	4	4	4	0.00
16/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3110	4	3	4	0.00
16/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4697	5	5	5	0.00
16/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	458	1	0	1	1,000.00
16/11/2023	2032 On 01-August-24			Bond Future	11.22	87.0508	87.8790	87.0508	0.00
16/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2747	2	3	2	0.00
16/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2724	2	3	2	0.00
16/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2770	2	3	2	0.00

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16/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3084	4	3	4	0.00
16/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3129	4	3	4	0.00
16/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3107	4	3	4	0.00
16/11/2023	2032 On 07-November-24			Bond Future	11.33	84.9910	85.8395	84.9910	1,345.00
16/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9165	8	9	8	0.00
16/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3794	3	4	3	1,615.00
16/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3379	3	3	3	0.00
16/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3354	3	3	3	0.00
16/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3404	3	3	3	0.00
16/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2681	3	3	3	0.00
16/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2719	3	3	3	0.00
16/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2700	3	3	3	0.00
16/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	751	1	1	1	1,615.00
16/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2418	3	2	3	0.00
16/11/2023	2032 On 06-February-25			Bond Future	11.46	86.7748	87.6416	86.7748	0.00
16/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4040	4	4	4	0.00
16/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2946	3	3	3	0.00
16/11/2023	2033 On 01-February-24			Bond Future	122.08	122.0353	122.0831	122.0353	8,207.00
16/11/2023	2033 On 02-May-24			Bond Future	123.35	123.2992	123.3482	123.2992	0.00
16/11/2023	2033 On 01-August-24			Bond Future	126.11	126.0614	126.1118	126.0614	0.00
16/11/2023	2033 On 07-November-24			Bond Future	127.70	127.6453	127.6971	127.6453	0.00
16/11/2023	2033 On 06-February-25			Bond Future	130.42	130.3623	130.4158	130.3623	0.00
16/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5476	5	5	5	0.00
16/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/11/2023	2037 On 01-February-24			Bond Future	12.04	76.3180	77.1775	76.3180	136,881.00
16/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2780	2	3	2	0.00
16/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2814	2	3	2	0.00
16/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2746	2	3	2	0.00
16/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9348	9	9	9	0.00
16/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5099	4	5	4	0.00
16/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2048	2	2	2	2,500.00
16/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	531	1	1	1	2,500.00
16/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1781	2	2	2	0.00
16/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	111	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
16/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1317	2	1	2	0.00
16/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1281	2	1	2	0.00
16/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1299	2	1	2	0.00
16/11/2023	2037 On 02-May-24			Bond Future	12.15	78.0051	78.8837	78.0051	0.00
16/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1183	1	1	1	0.00
16/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1199	1	1	1	0.00
16/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1168	1	1	1	0.00
16/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5111	6	5	6	0.00
16/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5028	6	5	6	0.00
16/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5069	6	5	6	0.00
16/11/2023	2037 On 01-August-24			Bond Future	12.27	75.4780	76.3762	75.4780	0.00
16/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8647	8	9	8	0.00
16/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6323	6	6	6	0.00
16/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3013	3	3	3	0.00
16/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3039	3	3	3	1,383.00
16/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2987	3	3	3	0.00
16/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3911	4	4	4	0.00
16/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3857	4	4	4	0.00
16/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3884	4	4	4	0.00
16/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1837	2	2	2	1,383.00
16/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1169	1	1	1	1,383.00
16/11/2023	2037 On 07-November-24			Bond Future	12.39	77.3059	78.2260	77.3059	9,101.00
16/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4628	4	5	4	0.00
16/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4656	4	5	4	0.00
16/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4599	4	5	4	0.00
16/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3667	4	4	4	0.00
16/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3624	4	4	4	0.00
16/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3645	4	4	4	0.00
16/11/2023	2037 On 06-February-25			Bond Future	12.53	74.6681	75.6080	74.6681	0.00
16/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4984	4	5	4	0.00
16/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3837	4	4	4	0.00
16/11/2023	2038 On 01-February-24			Bond Future	131.44	131.5181	131.4396	131.5181	3,549.00
16/11/2023	2038 On 02-May-24			Bond Future	134.38	134.4575	134.3776	134.4575	1,706.00
16/11/2023	2038 On 01-August-24			Bond Future	135.32	135.3989	135.3174	135.3989	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
16/11/2023	2038 On 07-November-24			Bond Future	138.63	138.7130	138.6297	138.7130	0.00
16/11/2023	2038 On 06-February-25			Bond Future	139.46	139.5436	139.4592	139.5436	0.00
16/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4229	4	4	4	0.00
16/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/11/2023	2040 On 01-February-24			Bond Future	12.29	76.5748	77.3668	76.5748	129,667.00
16/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2057	2	2	2	1,000.00
16/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4215	4	4	4	1,000.00
16/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8550	8	9	8	0.00
16/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2180	2	2	2	0.00
16/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2149	2	2	2	0.00
16/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2212	2	2	2	0.00
16/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1858	2	2	2	0.00
16/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1909	2	2	2	0.00
16/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1883	2	2	2	0.00
16/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	190	0	0	0	1,000.00
16/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	859	1	1	1	0.00
16/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1986	2	2	2	0.00
16/11/2023	2040 On 02-May-24			Bond Future	12.40	78.2675	79.0771	78.2675	0.00
16/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1154	1	1	1	0.00
16/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1137	1	1	1	0.00
16/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1171	1	1	1	0.00
16/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5727	6	6	6	0.00
16/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5815	6	6	6	0.00
16/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5771	6	6	6	0.00
16/11/2023	2040 On 01-August-24			Bond Future	12.52	75.4958	76.3235	75.4958	0.00
16/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3145	3	3	3	0.00
16/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3118	3	3	3	0.00
16/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3172	3	3	3	0.00
16/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4164	5	4	5	0.00
16/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4222	5	4	5	0.00
16/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4193	5	4	5	0.00
16/11/2023	2040 On 07-November-24			Bond Future	12.64	77.3240	78.1719	77.3240	8,625.00
16/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4762	4	5	4	0.00
16/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4732	4	5	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
16/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4793	4	5	4	0.00
16/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3619	4	4	4	0.00
16/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3663	4	4	4	0.00
16/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3641	4	4	4	0.00
16/11/2023	2040 On 06-February-25			Bond Future	12.78	74.4354	75.3017	74.4354	0.00
16/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4980	5	5	5	0.00
16/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4103	5	4	5	0.00
16/11/2023	2044 On 01-February-24			Bond Future	12.33	72.9146	73.7413	72.9146	105,278.00
16/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5506	5	6	5	0.00
16/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1879	2	2	2	0.00
16/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1909	2	2	2	0.00
16/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1850	1	2	1	0.00
16/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4460	4	4	4	0.00
16/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	805	1	1	1	15,000.00
16/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2217	3	2	3	0.00
16/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2160	3	2	3	0.00
16/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2188	3	2	3	0.00
16/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	558	1	1	1	5,000.00
16/11/2023	2044 On 02-May-24			Bond Future	12.44	74.5265	75.3715	74.5265	27.00
16/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1145	1	1	1	0.00
16/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1160	1	1	1	0.00
16/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1130	1	1	1	0.00
16/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5831	6	6	6	0.00
16/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5737	6	6	6	0.00
16/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5784	6	6	6	0.00
16/11/2023	2044 On 01-August-24			Bond Future	12.55	71.7970	72.6610	71.7970	0.00
16/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2974	3	3	3	0.00
16/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3001	3	3	3	0.00
16/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2948	3	3	3	0.00
16/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4499	5	4	5	0.00
16/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4437	5	4	5	0.00
16/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4468	5	4	5	0.00
16/11/2023	2044 On 07-November-24			Bond Future	12.67	73.5355	74.4206	73.5355	0.00
16/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4912	4	5	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
16/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4943	4	5	4	0.00
16/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4881	4	5	4	0.00
16/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3641	4	4	4	0.00
16/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3596	4	4	4	0.00
16/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3619	4	4	4	0.00
16/11/2023	2044 On 06-February-25			Bond Future	12.81	70.6926	71.5968	70.6926	0.00
16/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5186	5	5	5	0.00
16/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4049	4	4	4	0.00
16/11/2023	2046 On 01-February-24			Bond Future	115.00	114.9167	115.0036	114.9167	11,513.00
16/11/2023	2046 On 02-May-24			Bond Future	115.42	115.3356	115.4247	115.3356	4,626.00
16/11/2023	2046 On 01-August-24			Bond Future	118.01	117.9191	118.0105	117.9191	0.00
16/11/2023	2046 On 07-November-24			Bond Future	118.69	118.5989	118.6927	118.5989	0.00
16/11/2023	2046 On 06-February-25			Bond Future	121.22	121.1210	121.2173	121.1210	0.00
16/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7207	7	7	7	0.00
16/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/11/2023	2050 On 01-February-24			Bond Future	115.36	115.3632	115.3613	115.3632	10,813.00
16/11/2023	2050 On 02-May-24			Bond Future	117.94	117.9418	117.9400	117.9418	3,316.00
16/11/2023	2050 On 01-August-24			Bond Future	118.28	118.2771	118.2755	118.2771	0.00
16/11/2023	2050 On 07-November-24			Bond Future	121.17	121.1720	121.1705	121.1720	0.00
16/11/2023	2050 On 06-February-25			Bond Future	121.38	121.3858	121.3849	121.3858	0.00
16/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	5785	6	6	6	0.00
16/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
16/11/2023	AL37 On 01-February-24			Index Future	937.17	933.7740	937.1710	933.7740	0.00
16/11/2023	AL37 On 02-May-24			Index Future	957.90	954.4220	957.8950	954.4220	0.00
16/11/2023	AL37 On 01-August-24			Index Future	979.14	975.5870	979.1380	975.5870	0.00
16/11/2023	AL37 On 07-November-24			Index Future	1002.88	999.2430	1002.8820	999.2430	0.00
16/11/2023	AL37 On 06-February-25			Index Future	1024.05	1020.3260	1024.0470	1020.3260	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
16/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
16/11/2023	AL7T On 01-February-24			Index Future	1071.10	1062.7010	1071.0960	1062.7010	0.00
16/11/2023	AL7T On 02-May-24			Index Future	1094.78	1086.1990	1094.7810	1086.1990	0.00
16/11/2023	AL7T On 01-August-24			Index Future	1119.06	1110.2860	1119.0610	1110.2860	0.00
16/11/2023	AL7T On 07-November-24			Index Future	1146.20	1137.2080	1146.1980	1137.2080	0.00
16/11/2023	AL7T On 06-February-25			Index Future	1170.39	1161.2030	1170.3870	1161.2030	0.00
16/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
16/11/2023	ALBI On 01-February-24			Index Future	936.60	929.5010	936.6040	929.5010	100.00
16/11/2023	ALBI On 02-May-24			Index Future	957.32	950.0540	957.3160	950.0540	0.00
16/11/2023	ALBI On 01-August-24			Index Future	978.55	971.1220	978.5470	971.1220	0.00
16/11/2023	ALBI On 07-November-24			Index Future	1002.28	994.6700	1002.2760	994.6700	0.00
16/11/2023	ALBI On 06-February-25			Index Future	1023.43	1015.6560	1023.4280	1015.6560	0.00
16/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	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
16/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	ES33 On 01-February-24			Bond Future	12.55	74.5721	75.1934	74.5721	0.00
16/11/2023	ES33 On 02-May-24			Bond Future	12.69	72.4399	73.0751	72.4399	0.00
16/11/2023	ES33 On 01-August-24			Bond Future	12.84	74.0619	74.7115	74.0619	0.00
16/11/2023	ES33 On 07-November-24			Bond Future	13.01	72.0691	72.7348	72.0691	0.00
16/11/2023	ES33 On 06-February-25			Bond Future	13.20	73.5966	74.2769	73.5966	0.00
16/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	545	0	1	0	0.00
16/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/11/2023	ES42 On 01-February-24			Bond Future	12.99	70.6071	71.2975	70.6071	0.00
16/11/2023	ES42 On 02-May-24			Bond Future	13.12	67.9227	68.6287	67.9227	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
16/11/2023	ES42 On 01-August-24			Bond Future	13.26	69.4431	70.1650	69.4431	0.00
16/11/2023	ES42 On 07-November-24			Bond Future	13.41	66.8727	67.6124	66.8727	0.00
16/11/2023	ES42 On 06-February-25			Bond Future	13.57	68.2866	69.0424	68.2866	0.00
16/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	649	0	1	0	0.00
16/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
16/11/2023	GOVI On 01-February-24			GOVI	923.04	916.0320	923.0430	916.0320	714.00
16/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	430430	36	43	36	0.00
16/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	430630	36	43	36	0.00
16/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	430530	36	43	36	0.00
16/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 02-May-24			GOVI	943.46	936.2870	943.4550	936.2870	0.00
16/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	75150	15	8	15	0.00
16/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	75350	15	8	15	0.00
16/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	75250	15	8	15	0.00
16/11/2023	GOVI On 01-August-24			GOVI	964.38	957.0500	964.3780	957.0500	0.00
16/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	209980	14	21	14	0.00
16/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	209880	14	21	14	0.00
16/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	210080	14	21	14	0.00
16/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 07-November-24			GOVI	987.76	980.2570	987.7640	980.2570	0.00
16/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	389740	31	39	31	0.00
16/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	389640	31	39	31	0.00
16/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	389840	31	39	31	0.00
16/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	GOVI On 06-February-25			GOVI	1008.61	1000.9390	1008.6100	1000.9390	0.00
16/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	366100	29	37	29	0.00
16/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
16/11/2023	IGOV On 01-February-24			Index Future	344.75	344.7010	344.7450	344.7010	606.00
16/11/2023	IGOV On 02-May-24			Index Future	352.45	352.4060	352.4510	352.4060	16.00
16/11/2023	IGOV On 01-August-24			Index Future	360.35	360.3010	360.3480	360.3010	0.00
16/11/2023	IGOV On 07-November-24			Index Future	369.17	369.1230	369.1720	369.1230	0.00
16/11/2023	IGOV On 06-February-25			Index Future	377.04	376.9890	377.0400	376.9890	0.00
16/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
16/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.32	91.6700	91.6800	91.6700	0.00
16/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.30	91.6800	91.7000	91.6800	0.00
16/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.26	91.7100	91.7400	91.7100	0.00
16/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.24	91.7300	91.7600	91.7300	0.00
16/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.16	91.8200	91.8400	91.8200	0.00
16/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.14	8.1400	91.8600	8.1400	0.00
16/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.00	91.9600	92.0000	91.9600	0.00
16/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1100	92.1600	92.1100	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
16/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.57	92.3600	92.4300	92.3600	0.00
16/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.47	92.4500	92.5300	92.4500	0.00
16/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.40	92.5500	92.6000	92.5500	0.00
16/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.37	92.5700	92.6300	92.5700	0.00
16/11/2023	R035 On 01-February-24			Bond Future	11.77	85.6537	86.2091	85.6537	67,074.00
16/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	148	0	0	0	400.00
16/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	533	0	1	0	400.00
16/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8470	8	8	8	0.00
16/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3216	3	3	3	0.00
16/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3180	3	3	3	0.00
16/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3252	3	3	3	0.00
16/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1027	1	1	1	0.00
16/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1058	1	1	1	0.00
16/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1042	1	1	1	0.00
16/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	143	0	0	0	400.00
16/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4120	5	4	5	0.00
16/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6625	7	7	7	0.00
16/11/2023	R035 On 02-May-24			Bond Future	11.88	83.0354	83.6031	83.0354	100,132.00
16/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1256	1	1	1	0.00
16/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1239	1	1	1	0.00
16/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1222	1	1	1	0.00
16/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4931	5	5	5	0.00
16/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4893	5	5	5	0.00
16/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4855	5	5	5	0.00
16/11/2023	R035 On 01-August-24			Bond Future	11.99	84.8757	85.4563	84.8757	0.00
16/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2890	3	3	3	0.00
16/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2865	3	3	3	0.00
16/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2915	3	3	3	0.00
16/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3822	4	4	4	0.00
16/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3876	4	4	4	0.00
16/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3849	4	4	4	0.00
16/11/2023	R035 On 07-November-24			Bond Future	12.11	82.4140	83.0088	82.4140	19,584.00
16/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3874	4	4	4	0.00
16/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3847	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
16/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3902	4	4	4	0.00
16/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3496	4	3	4	0.00
16/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3541	4	4	4	0.00
16/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3519	4	4	4	0.00
16/11/2023	R035 On 06-February-25			Bond Future	12.26	84.1442	84.7519	84.1442	0.00
16/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4370	4	4	4	0.00
16/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3639	4	4	4	0.00
16/11/2023	R053 On 01-February-24			Bond Future	12.28	97.8000	98.8840	97.8000	0.00
16/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5835	5	6	5	0.00
16/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5782	5	6	5	0.00
16/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5730	5	6	5	0.00
16/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1142	1	1	1	0.00
16/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1127	1	1	1	0.00
16/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1111	1	1	1	0.00
16/11/2023	R053 On 02-May-24			Bond Future	12.38	94.0975	95.2056	94.0975	5,189.00
16/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6968	6	7	6	0.00
16/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6872	6	7	6	0.00
16/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6920	6	7	6	0.00
16/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2358	3	2	3	0.00
16/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2378	3	2	3	0.00
16/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2338	3	2	3	0.00
16/11/2023	R053 On 01-August-24			Bond Future	12.49	96.1825	97.3154	96.1825	0.00
16/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7705	7	8	7	0.00
16/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7750	7	8	7	0.00
16/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7660	7	8	7	0.00
16/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3208	4	3	4	0.00
16/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3166	4	3	4	0.00
16/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3187	4	3	4	0.00
16/11/2023	R053 On 07-November-24			Bond Future	12.61	92.6381	93.7986	92.6381	0.00
16/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6447	6	6	6	0.00
16/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6487	6	6	6	0.00
16/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6407	6	6	6	0.00
16/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5110	6	5	6	0.00
16/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5051	6	5	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5081	6	5	6	0.00
16/11/2023	R053 On 06-February-25			Bond Future	12.74	94.5793	95.7649	94.5793	0.00
16/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6827	6	7	6	0.00
16/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5442	6	5	6	0.00
16/11/2023	R186 On 01-February-24			Bond Future	8.82	105.3329	105.4993	105.3329	85,313.00
16/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1918	2	2	2	0.00
16/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1939	2	2	2	0.00
16/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1896	2	2	2	0.00
16/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	185	0	0	0	0.00
16/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	178	0	0	0	0.00
16/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	181	0	0	0	0.00
16/11/2023	R186 On 02-May-24			Bond Future	8.81	107.6618	107.8320	107.6618	10,568.00
16/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	244	0	0	0	0.00
16/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	234	0	0	0	0.00
16/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	238	0	0	0	0.00
16/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2505	2	3	2	2,030.00
16/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3843	4	4	4	0.00
16/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	169	0	0	0	2,030.00
16/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	354	0	0	0	0.00
16/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2157	2	2	2	0.00
16/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2177	2	2	2	0.00
16/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2139	2	2	2	0.00
16/11/2023	R186 On 01-August-24			Bond Future	8.78	104.7391	104.9133	104.7391	0.00
16/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1024	1	1	1	0.00
16/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1036	1	1	1	0.00
16/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1012	1	1	1	0.00
16/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1228	1	1	1	0.00
16/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1209	1	1	1	0.00
16/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1218	1	1	1	0.00
16/11/2023	R186 On 07-November-24			Bond Future	8.73	107.2767	107.4553	107.2767	45,292.00
16/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1727	2	2	2	0.00
16/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1714	2	2	2	0.00
16/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1740	2	2	2	0.00
16/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	930	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
16/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	942	1	1	1	0.00
16/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	936	1	1	1	0.00
16/11/2023	R186 On 06-February-25			Bond Future	8.76	104.2147	104.3977	104.2147	0.00
16/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1505	1	2	1	0.00
16/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1046	1	1	1	0.00
16/11/2023	R202 On 01-February-24			Bond Future	258.37	258.2635	258.3654	258.2635	5,070.00
16/11/2023	R202 On 02-May-24			Bond Future	264.14	264.0362	264.1407	264.0362	0.00
16/11/2023	R202 On 01-August-24			Bond Future	264.96	264.8515	264.9589	264.8515	0.00
16/11/2023	R202 On 07-November-24			Bond Future	271.44	271.3344	271.4448	271.3344	0.00
16/11/2023	R202 On 06-February-25			Bond Future	271.99	271.8784	271.9925	271.8784	0.00
16/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5202	5	5	5	0.00
16/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/11/2023	R209 On 01-February-24			Bond Future	11.82	66.1065	66.7623	66.1065	14,543.00
16/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2523	2	3	2	0.00
16/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2493	2	2	2	0.00
16/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2553	2	3	2	0.00
16/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1048	1	1	1	0.00
16/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1079	1	1	1	0.00
16/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1063	1	1	1	0.00
16/11/2023	R209 On 02-May-24			Bond Future	11.91	64.4150	65.0854	64.4150	0.00
16/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	984	1	1	1	0.00
16/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	972	1	1	1	0.00
16/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	997	1	1	1	0.00
16/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4468	5	4	5	0.00
16/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4542	5	5	5	0.00
16/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4505	5	5	5	0.00
16/11/2023	R209 On 01-August-24			Bond Future	12.01	65.8426	66.5280	65.8426	0.00
16/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2486	2	2	2	0.00
16/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2464	2	2	2	0.00
16/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2508	2	3	2	0.00
16/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3482	4	3	4	0.00
16/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3531	4	4	4	0.00
16/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3506	4	4	4	0.00
16/11/2023	R209 On 07-November-24			Bond Future	12.12	64.2796	64.9817	64.2796	5,128.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3682	3	4	3	0.00
16/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3706	3	4	3	0.00
16/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3658	3	4	3	0.00
16/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3253	4	3	4	0.00
16/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3212	4	3	4	0.00
16/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3233	4	3	4	0.00
16/11/2023	R209 On 06-February-25			Bond Future	12.25	65.6287	66.3460	65.6287	0.00
16/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4138	4	4	4	0.00
16/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3300	4	3	4	0.00
16/11/2023	R210 On 01-February-24			Bond Future	231.24	231.2450	231.2386	231.2450	501.00
16/11/2023	R210 On 02-May-24			Bond Future	233.15	233.1552	233.1490	233.1552	0.00
16/11/2023	R210 On 01-August-24			Bond Future	238.37	238.3781	238.3723	238.3781	0.00
16/11/2023	R210 On 07-November-24			Bond Future	240.86	240.8684	240.8628	240.8684	0.00
16/11/2023	R210 On 06-February-25			Bond Future	245.99	245.9933	245.9888	245.9933	0.00
16/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6379	6	6	6	0.00
16/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/11/2023	R213 On 01-February-24			Bond Future	10.71	84.3426	85.0143	84.3426	29,422.00
16/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4466	4	4	4	0.00
16/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4501	4	5	4	0.00
16/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4431	4	4	4	0.00
16/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	308	0	0	0	0.00
16/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	298	0	0	0	0.00
16/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	303	0	0	0	0.00
16/11/2023	R213 On 02-May-24			Bond Future	10.79	82.6485	83.3353	82.6485	0.00
16/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1266	1	1	1	0.00
16/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1282	1	1	1	0.00
16/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1252	1	1	1	0.00
16/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3410	4	3	4	0.00
16/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3354	4	3	4	0.00
16/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3382	4	3	4	0.00
16/11/2023	R213 On 01-August-24			Bond Future	10.87	84.4806	85.1827	84.4806	0.00
16/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2581	2	3	2	0.00
16/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2603	2	3	2	0.00
16/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2560	2	3	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
16/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2597	3	3	3	0.00
16/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2558	3	3	3	0.00
16/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2577	3	3	3	0.00
16/11/2023	R213 On 07-November-24			Bond Future	10.97	82.9642	83.6835	82.9642	16,012.00
16/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3347	3	3	3	0.00
16/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3323	3	3	3	0.00
16/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3370	3	3	3	0.00
16/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2336	3	2	3	0.00
16/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2367	3	2	3	0.00
16/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2351	3	2	3	0.00
16/11/2023	R213 On 06-February-25			Bond Future	11.10	84.7077	85.4427	84.7077	0.00
16/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3578	3	4	3	0.00
16/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2631	3	3	3	0.00
16/11/2023	R214 On 01-February-24			Bond Future	12.12	62.0584	62.7061	62.0584	13,868.00
16/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1788	1	2	1	0.00
16/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1762	1	2	1	0.00
16/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1814	2	2	2	0.00
16/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1619	2	2	2	0.00
16/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1663	2	2	2	0.00
16/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1640	2	2	2	0.00
16/11/2023	R214 On 02-May-24			Bond Future	12.21	60.1259	60.7879	60.1259	10,172.00
16/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2310	2	2	2	7,110.00
16/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6526	6	7	6	0.00
16/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4385	4	4	4	0.00
16/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2261	2	2	2	10,000.00
16/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	999	1	1	1	0.00
16/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	986	1	1	1	0.00
16/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1013	1	1	1	0.00
16/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4676	5	5	5	0.00
16/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4754	5	5	5	0.00
16/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4715	5	5	5	0.00
16/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2658	3	3	3	0.00
16/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1369	2	1	2	17,110.00
16/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2706	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
16/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	758	1	1	1	17,110.00
16/11/2023	R214 On 01-August-24			Bond Future	12.31	61.4586	62.1354	61.4586	0.00
16/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2773	2	3	2	0.00
16/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2749	2	3	2	0.00
16/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2796	2	3	2	0.00
16/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3403	4	3	4	0.00
16/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3451	4	3	4	0.00
16/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3427	4	3	4	0.00
16/11/2023	R214 On 07-November-24			Bond Future	12.42	59.6385	60.3319	59.6385	0.00
16/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4000	4	4	4	0.00
16/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4026	4	4	4	0.00
16/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3974	4	4	4	0.00
16/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3125	3	3	3	0.00
16/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3085	3	3	3	0.00
16/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3105	3	3	3	0.00
16/11/2023	R214 On 06-February-25			Bond Future	12.54	60.8904	61.5987	60.8904	0.00
16/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4226	4	4	4	0.00
16/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3468	4	3	4	0.00
16/11/2023	R248 On 01-February-24			Bond Future	12.24	76.0549	76.9321	76.0549	246,638.00
16/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8884	8	9	8	0.00
16/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5361	5	5	5	0.00
16/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1797	1	2	1	0.00
16/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1826	1	2	1	0.00
16/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1768	1	2	1	0.00
16/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	475	0	0	0	1,000.00
16/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2256	2	2	2	100.00
16/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6540	6	7	6	0.00
16/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	416	1	0	1	1,000.00
16/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1924	2	2	2	0.00
16/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5082	6	5	6	0.00
16/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2380	3	2	3	0.00
16/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2318	3	2	3	0.00
16/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2349	3	2	3	0.00
16/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	619	1	1	1	1,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	190	0	0	0	1,100.00
16/11/2023	R248 On 02-May-24			Bond Future	12.34	73.2879	74.1846	73.2879	12,631.00
16/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	947	1	1	1	1,500.00
16/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3297	3	3	3	1,500.00
16/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6010	5	6	5	0.00
16/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1046	1	1	1	0.00
16/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1060	1	1	1	0.00
16/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1031	1	1	1	0.00
16/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6467	7	6	7	0.00
16/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6365	7	6	7	0.00
16/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6416	7	6	7	0.00
16/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1525	2	2	2	1,500.00
16/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2955	3	3	3	0.00
16/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6779	7	7	7	0.00
16/11/2023	R248 On 01-August-24			Bond Future	12.44	74.9122	75.8290	74.9122	13,000.00
16/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3404	3	3	3	0.00
16/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3433	3	3	3	0.00
16/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3375	3	3	3	0.00
16/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4185	5	4	5	0.00
16/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4126	5	4	5	0.00
16/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4155	5	4	5	0.00
16/11/2023	R248 On 07-November-24			Bond Future	12.55	72.2725	73.2116	72.2725	0.00
16/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5087	5	5	5	0.00
16/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5118	5	5	5	0.00
16/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5055	5	5	5	0.00
16/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3801	4	4	4	0.00
16/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3755	4	4	4	0.00
16/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3778	4	4	4	0.00
16/11/2023	R248 On 06-February-25			Bond Future	12.69	73.7887	74.7481	73.7887	0.00
16/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4713	4	5	4	0.00
16/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4581	5	5	5	0.00
16/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
16/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00