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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/11/2023 TO: 21/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	2025 On 01-February-24			Bond Future	175.18	175.1968	175.1816	175.1968	11,560.00
21/11/2023	2025 On 02-May-24			Bond Future	179.09	179.1087	179.0933	179.1087	0.00
21/11/2023	2025 On 01-August-24			Bond Future	181.23	181.2465	181.2309	181.2465	0.00
21/11/2023	2025 On 07-November-24			Bond Future	185.63	185.6491	185.6335	185.6491	75.00
21/11/2023	2029 On 01-February-24			Bond Future	127.84	127.6491	127.8360	127.6491	7,373.00
21/11/2023	2029 On 02-May-24			Bond Future	129.32	129.1313	129.3224	129.1313	0.00
21/11/2023	2029 On 01-August-24			Bond Future	132.20	131.9999	132.1956	131.9999	0.00
21/11/2023	2029 On 07-November-24			Bond Future	134.00	133.8021	134.0026	133.8021	66.00
21/11/2023	2029 On 06-February-25			Bond Future	136.86	136.6522	136.8576	136.6522	0.00
21/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4458	4	4	4	0.00
21/11/2023	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
21/11/2023	2030 On 01-February-24			Bond Future	9.93	90.9024	91.5806	90.9024	66,244.00
21/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5886	5	6	5	0.00
21/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5849	5	6	5	0.00
21/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5922	5	6	5	0.00
21/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5704	5	6	5	0.00
21/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1358	1	1	1	1,360.00
21/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	691	1	1	1	400.00
21/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1689	1	2	1	400.00
21/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	8591	8	9	8	0.00
21/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2575	2	3	2	500.00
21/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7715	7	8	7	0.00
21/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	1270	1	1	1	500.00
21/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1922	2	2	2	200.00
21/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4593	4	5	4	0.00
21/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	7312	7	7	7	0.00
21/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7679	7	8	7	0.00
21/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1518	1	2	1	500.00
21/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	52	0	0	0	500.00
21/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1221	2	1	2	0.00
21/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	62	0	0	0	200.00
21/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	239	0	0	0	700.00
21/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1434	2	1	2	0.00
21/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	960	1	1	1	0.00
21/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	668	1	1	1	0.00
21/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	51	0	0	0	500.00
21/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2211	3	2	3	0.00
21/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	31	0	0	0	400.00
21/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1100	1	1	1	0.00
21/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	138	0	0	0	1,360.00
21/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1353	2	1	2	0.00
21/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	124	0	0	0	0.00
21/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	128	0	0	0	0.00
21/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	126	0	0	0	0.00
21/11/2023	2030 On 02-May-24			Bond Future	9.98	92.9101	93.6034	92.9101	19,773.00
21/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1418	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
21/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2410	2	2	2	1,000.00
21/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7786	7	8	7	0.00
21/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	4177	4	4	4	1,080.00
21/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	9265	9	9	9	0.00
21/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1696	1	2	1	0.00
21/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1677	1	2	1	0.00
21/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1715	1	2	1	0.00
21/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3599	3	4	3	500.00
21/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	5096	5	5	5	500.00
21/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11841	11	12	11	0.00
21/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	44	0	0	0	500.00
21/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	626	1	1	1	0.00
21/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1062	1	1	1	0.00
21/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2341	3	2	3	0.00
21/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2386	3	2	3	0.00
21/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2363	3	2	3	0.00
21/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	153	0	0	0	1,080.00
21/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	861	1	1	1	0.00
21/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	259	0	0	0	1,000.00
21/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	1698	2	2	2	0.00
21/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	2744	3	3	3	0.00
21/11/2023	2030 On 01-August-24			Bond Future	10.05	90.9464	91.6552	90.9464	0.00
21/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	3173	3	3	3	0.00
21/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	3197	3	3	3	0.00
21/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	3150	3	3	3	0.00
21/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	1895	2	2	2	0.00
21/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	1866	2	2	2	0.00
21/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	1880	2	2	2	0.00
21/11/2023	2030 On 07-November-24			Bond Future	10.11	93.1324	93.8583	93.1324	292.00
21/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	4192	4	4	4	0.00
21/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	4217	4	4	4	0.00
21/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	4167	4	4	4	0.00
21/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1813	2	2	2	0.00
21/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1790	2	2	2	0.00
21/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1801	2	2	2	0.00

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21/11/2023	2030 On 06-February-25			Bond Future	10.20	91.0815	91.8233	91.0815	0.00
21/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3909	3	4	3	0.00
21/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2192	3	2	3	0.00
21/11/2023	2032 On 01-February-24			Bond Future	10.82	88.4056	89.1837	88.4056	86,594.00
21/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	5073	4	5	4	0.00
21/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	5113	4	5	4	0.00
21/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	5034	4	5	4	0.00
21/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1789	1	2	1	8,500.00
21/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5713	5	6	5	0.00
21/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	249	0	0	0	1,200.00
21/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1421	1	1	1	1,200.00
21/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	8243	8	8	8	0.00
21/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	1037	1	1	1	500.00
21/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	2352	2	2	2	500.00
21/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	8693	8	9	8	0.00
21/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7751	7	8	7	0.00
21/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1471	1	1	1	200.00
21/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4720	4	5	4	0.00
21/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	3153	3	3	3	0.00
21/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3953	3	4	3	0.00
21/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	526	1	1	1	8,500.00
21/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	744	1	1	1	0.00
21/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	381	1	0	1	200.00
21/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	1680	2	2	2	0.00
21/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	109	0	0	0	200.00
21/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	74	0	0	0	500.00
21/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1073	1	1	1	0.00
21/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2175	3	2	3	0.00
21/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	89	0	0	0	1,200.00
21/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	1727	2	2	2	0.00
21/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4304	5	4	5	0.00
21/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	254	0	0	0	0.00
21/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1417	2	1	2	0.00
21/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	335	0	0	0	0.00

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21/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	324	0	0	0	0.00
21/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	329	0	0	0	0.00
21/11/2023	2032 On 02-May-24			Bond Future	10.91	86.1963	86.9916	86.1963	60,260.00
21/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1389	1	1	1	1,000.00
21/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2427	2	2	2	1,000.00
21/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	9194	8	9	8	0.00
21/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1818	2	2	2	500.00
21/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	3024	3	3	3	500.00
21/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	10222	10	10	10	0.00
21/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3775	3	4	3	1,550.00
21/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10845	10	11	10	0.00
21/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1736	1	2	1	0.00
21/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1756	1	2	1	0.00
21/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1716	1	2	1	0.00
21/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1944	2	2	2	1,550.00
21/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1776	1	2	1	500.00
21/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	3361	3	3	3	0.00
21/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	5258	5	5	5	0.00
21/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1116	1	1	1	500.00
21/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	1937	2	2	2	500.00
21/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3382	4	3	4	0.00
21/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3467	4	3	4	0.00
21/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3410	4	3	4	0.00
21/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3438	4	3	4	0.00
21/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	228	0	0	0	1,550.00
21/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	1706	2	2	2	0.00
21/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3163	4	3	4	0.00
21/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	286	0	0	0	500.00
21/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2158	3	2	3	0.00
21/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3326	4	3	4	0.00
21/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	397	0	0	0	1,000.00
21/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	2642	3	3	3	0.00
21/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4019	5	4	5	0.00
21/11/2023	2032 On 01-August-24			Bond Future	11.00	88.0902	88.9032	88.0902	0.00
21/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	3375	3	3	3	0.00

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21/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	3349	3	3	3	0.00
21/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	3401	3	3	3	0.00
21/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	2691	3	3	3	0.00
21/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	2730	3	3	3	0.00
21/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	2711	3	3	3	0.00
21/11/2023	2032 On 07-November-24			Bond Future	11.09	86.0393	86.8721	86.0393	1,345.00
21/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	10157	9	10	9	0.00
21/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4639	4	5	4	1,615.00
21/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	4189	4	4	4	0.00
21/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	4162	4	4	4	0.00
21/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	4217	4	4	4	0.00
21/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2461	3	2	3	0.00
21/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2494	3	2	3	0.00
21/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2477	3	2	3	0.00
21/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	711	1	1	1	1,615.00
21/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2231	3	2	3	0.00
21/11/2023	2032 On 06-February-25			Bond Future	11.22	87.8472	88.6979	87.8472	0.00
21/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4786	4	5	4	0.00
21/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2635	3	3	3	0.00
21/11/2023	2033 On 01-February-24			Bond Future	123.06	123.0151	123.0630	123.0151	8,207.00
21/11/2023	2033 On 02-May-24			Bond Future	124.35	124.2981	124.3471	124.2981	0.00
21/11/2023	2033 On 01-August-24			Bond Future	127.11	127.0593	127.1098	127.0593	0.00
21/11/2023	2033 On 07-November-24			Bond Future	128.70	128.6437	128.6954	128.6437	0.00
21/11/2023	2033 On 06-February-25			Bond Future	131.44	131.3840	131.4374	131.3840	0.00
21/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6497	6	6	6	0.00
21/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
21/11/2023	2037 On 01-February-24			Bond Future	11.87	77.3452	78.1072	77.3452	139,445.00
21/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	3426	3	3	3	0.00
21/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	3389	3	3	3	0.00
21/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	3464	3	3	3	0.00
21/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	10245	10	10	10	0.00
21/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5897	5	6	5	0.00
21/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2611	2	3	2	2,500.00
21/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	399	1	0	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
21/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1414	2	1	2	0.00
21/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	78	0	0	0	2,500.00
21/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1000	1	1	1	0.00
21/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1030	1	1	1	0.00
21/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1015	1	1	1	0.00
21/11/2023	2037 On 02-May-24			Bond Future	11.97	79.0535	79.8324	79.0535	0.00
21/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1544	1	2	1	0.00
21/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1524	1	2	1	0.00
21/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1564	1	2	1	0.00
21/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4445	5	4	5	0.00
21/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	4518	5	5	5	0.00
21/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	4481	5	4	5	0.00
21/11/2023	2037 On 01-August-24			Bond Future	12.08	76.5347	77.3309	76.5347	0.00
21/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	9508	9	10	9	0.00
21/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	7124	7	7	7	0.00
21/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3616	3	4	3	0.00
21/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3644	3	4	3	1,383.00
21/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3587	3	4	3	0.00
21/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3556	4	4	4	0.00
21/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3507	4	4	4	0.00
21/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3531	4	4	4	0.00
21/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1683	2	2	2	1,383.00
21/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1076	1	1	1	1,383.00
21/11/2023	2037 On 07-November-24			Bond Future	12.20	78.3737	79.1892	78.3737	9,101.00
21/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	5333	5	5	5	0.00
21/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	5364	5	5	5	0.00
21/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	5303	5	5	5	0.00
21/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3407	4	3	4	0.00
21/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3368	4	3	4	0.00
21/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3387	4	3	4	0.00
21/11/2023	2037 On 06-February-25			Bond Future	12.33	75.7602	76.5933	75.7602	0.00
21/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5744	5	6	5	0.00
21/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3612	4	4	4	0.00
21/11/2023	2038 On 01-February-24			Bond Future	132.56	132.7173	132.5611	132.7173	3,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	2038 On 02-May-24			Bond Future	135.52	135.6807	135.5211	135.6807	1,706.00
21/11/2023	2038 On 01-August-24			Bond Future	136.46	136.6235	136.4604	136.6235	0.00
21/11/2023	2038 On 07-November-24			Bond Future	139.77	139.9417	139.7749	139.9417	0.00
21/11/2023	2038 On 06-February-25			Bond Future	140.63	140.8016	140.6314	140.8016	0.00
21/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	5401	6	5	6	0.00
21/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
21/11/2023	2040 On 01-February-24			Bond Future	12.12	77.5156	78.3513	77.5156	129,912.00
21/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2649	2	3	2	1,000.00
21/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	5007	4	5	4	1,000.00
21/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	9484	9	9	9	0.00
21/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2789	2	3	2	0.00
21/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2825	2	3	2	0.00
21/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2754	2	3	2	0.00
21/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1529	2	2	2	0.00
21/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1487	2	1	2	0.00
21/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1508	2	2	2	0.00
21/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	139	0	0	0	1,000.00
21/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	666	1	1	1	0.00
21/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1594	2	2	2	0.00
21/11/2023	2040 On 02-May-24			Bond Future	12.22	79.2277	80.0818	79.2277	0.00
21/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1490	1	1	1	0.00
21/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1510	1	2	1	0.00
21/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1470	1	1	1	0.00
21/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5143	6	5	6	0.00
21/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5061	6	5	6	0.00
21/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5102	6	5	6	0.00
21/11/2023	2040 On 01-August-24			Bond Future	12.34	76.4623	77.3354	76.4623	0.00
21/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3801	3	4	3	0.00
21/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3771	3	4	3	0.00
21/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3831	3	4	3	0.00
21/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	3810	4	4	4	0.00
21/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	3863	4	4	4	0.00
21/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	3836	4	4	4	0.00
21/11/2023	2040 On 07-November-24			Bond Future	12.45	78.2994	79.1937	78.2994	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
21/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5559	5	6	5	0.00
21/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5527	5	6	5	0.00
21/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5592	5	6	5	0.00
21/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3396	4	3	4	0.00
21/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3437	4	3	4	0.00
21/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3416	4	3	4	0.00
21/11/2023	2040 On 06-February-25			Bond Future	12.59	75.4333	76.3469	75.4333	0.00
21/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5796	5	6	5	0.00
21/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	3874	4	4	4	0.00
21/11/2023	2044 On 01-February-24			Bond Future	12.16	73.9212	74.7655	73.9212	101,574.00
21/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	6397	6	6	6	0.00
21/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2471	2	2	2	0.00
21/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	2438	2	2	2	0.00
21/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2505	2	3	2	0.00
21/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	5300	5	5	5	0.00
21/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	621	1	1	1	15,000.00
21/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	1732	2	2	2	0.00
21/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	1780	2	2	2	0.00
21/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	1756	2	2	2	0.00
21/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	425	1	0	1	5,000.00
21/11/2023	2044 On 02-May-24			Bond Future	12.26	75.5539	76.4168	75.5539	27.00
21/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1533	1	2	1	0.00
21/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1512	1	2	1	0.00
21/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1553	1	2	1	0.00
21/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5085	6	5	6	0.00
21/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5168	6	5	6	0.00
21/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5126	6	5	6	0.00
21/11/2023	2044 On 01-August-24			Bond Future	12.37	72.8329	73.7151	72.8329	0.00
21/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3643	3	4	3	0.00
21/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3673	3	4	3	0.00
21/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3614	3	4	3	0.00
21/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4111	5	4	5	0.00
21/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4055	5	4	5	0.00
21/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4082	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	2044 On 07-November-24			Bond Future	12.48	74.5828	75.4863	74.5828	0.00
21/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5754	5	6	5	0.00
21/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5787	5	6	5	0.00
21/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5722	5	6	5	0.00
21/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3415	4	3	4	0.00
21/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3375	4	3	4	0.00
21/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3395	4	3	4	0.00
21/11/2023	2044 On 06-February-25			Bond Future	12.60	71.7637	72.6867	71.7637	0.00
21/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	6057	6	6	6	0.00
21/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	3829	4	4	4	0.00
21/11/2023	2046 On 01-February-24			Bond Future	117.13	116.2331	117.1347	116.2331	11,513.00
21/11/2023	2046 On 02-May-24			Bond Future	117.60	116.6789	117.6005	116.6789	4,626.00
21/11/2023	2046 On 01-August-24			Bond Future	120.21	119.2706	120.2128	119.2706	0.00
21/11/2023	2046 On 07-November-24			Bond Future	120.93	119.9611	120.9259	119.9611	0.00
21/11/2023	2046 On 06-February-25			Bond Future	123.50	122.5142	123.5003	122.5142	0.00
21/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	9490	9	9	9	0.00
21/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
21/11/2023	2050 On 01-February-24			Bond Future	116.95	116.5492	116.9539	116.5492	10,813.00
21/11/2023	2050 On 02-May-24			Bond Future	119.57	119.1516	119.5653	119.1516	3,316.00
21/11/2023	2050 On 01-August-24			Bond Future	119.91	119.4910	119.9141	119.4910	0.00
21/11/2023	2050 On 07-November-24			Bond Future	122.83	122.3932	122.8265	122.3932	0.00
21/11/2023	2050 On 06-February-25			Bond Future	123.08	122.6358	123.0783	122.6358	0.00
21/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	7478	7	7	7	0.00
21/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
21/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	AL37 On 01-February-24			Index Future	942.00	937.6100	941.9960	937.6100	0.00
21/11/2023	AL37 On 02-May-24			Index Future	962.81	958.3220	962.8050	958.3220	0.00
21/11/2023	AL37 On 01-August-24			Index Future	983.98	979.3980	983.9820	979.3980	0.00
21/11/2023	AL37 On 07-November-24			Index Future	1007.66	1002.9650	1007.6620	1002.9650	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
21/11/2023	AL37 On 06-February-25			Index Future	1028.95	1024.1500	1028.9500	1024.1500	0.00
21/11/2023	AL7T On 01-February-24			Index Future	1084.62	1075.0670	1084.6240	1075.0670	0.00
21/11/2023	AL7T On 02-May-24			Index Future	1108.58	1098.8150	1108.5830	1098.8150	0.00
21/11/2023	AL7T On 01-August-24			Index Future	1132.97	1122.9810	1132.9660	1122.9810	0.00
21/11/2023	AL7T On 07-November-24			Index Future	1160.23	1150.0040	1160.2310	1150.0040	0.00
21/11/2023	AL7T On 06-February-25			Index Future	1184.74	1174.2940	1184.7430	1174.2940	0.00
21/11/2023	ALBI On 01-February-24			Index Future	946.19	938.6730	946.1940	938.6730	100.00
21/11/2023	ALBI On 02-May-24			Index Future	967.10	959.4080	967.0960	959.4080	0.00
21/11/2023	ALBI On 01-August-24			Index Future	988.37	980.5070	988.3670	980.5070	0.00
21/11/2023	ALBI On 07-November-24			Index Future	1012.15	1004.1020	1012.1520	1004.1020	0.00
21/11/2023	ALBI On 06-February-25			Index Future	1033.54	1025.3100	1033.5350	1025.3100	0.00
21/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	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
21/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	ES33 On 01-February-24			Bond Future	12.35	75.4255	76.0787	75.4255	0.00
21/11/2023	ES33 On 02-May-24			Bond Future	12.49	73.3108	73.9786	73.3108	0.00
21/11/2023	ES33 On 01-August-24			Bond Future	12.63	74.9385	75.6214	74.9385	0.00
21/11/2023	ES33 On 07-November-24			Bond Future	12.79	72.9535	73.6530	72.9535	0.00
21/11/2023	ES33 On 06-February-25			Bond Future	12.97	74.5015	75.2164	74.5015	0.00
21/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1485	1	1	1	0.00
21/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
21/11/2023	ES42 On 01-February-24			Bond Future	12.84	71.4343	72.1103	71.4343	0.00
21/11/2023	ES42 On 02-May-24			Bond Future	12.96	68.7669	69.4580	68.7669	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
21/11/2023	ES42 On 01-August-24			Bond Future	13.09	70.2930	70.9997	70.2930	0.00
21/11/2023	ES42 On 07-November-24			Bond Future	13.24	67.7303	68.4543	67.7303	0.00
21/11/2023	ES42 On 06-February-25			Bond Future	13.39	69.1644	69.9041	69.1644	0.00
21/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1511	1	2	1	0.00
21/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
21/11/2023	GOVI On 01-February-24			GOVI	932.54	925.1090	932.5370	925.1090	714.00
21/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	525570	45	53	45	0.00
21/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	525470	45	53	45	0.00
21/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	525370	45	53	45	0.00
21/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 02-May-24			GOVI	953.14	945.5440	953.1370	945.5440	0.00
21/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	21570	0	2	0	0.00
21/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	21470	0	2	0	0.00
21/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	21670	0	2	0	0.00
21/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	5	0	5	0.00
21/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	5	0	5	0.00
21/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	5	0	5	0.00
21/11/2023	GOVI On 01-August-24			GOVI	974.10	966.3390	974.1010	966.3390	0.00
21/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	307110	23	31	23	0.00
21/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	307310	23	31	23	0.00
21/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	307210	23	31	23	0.00
21/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 07-November-24			GOVI	997.54	989.5920	997.5430	989.5920	0.00
21/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	487630	41	49	41	0.00
21/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	487530	41	49	41	0.00
21/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	487430	41	49	41	0.00
21/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
21/11/2023	GOVI On 06-February-25			GOVI	1018.62	1010.4940	1018.6170	1010.4940	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
21/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	466170	38	47	38	0.00
21/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
21/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2023	IGOV On 01-February-24			Index Future	348.40	347.3960	348.4030	347.3960	606.00
21/11/2023	IGOV On 02-May-24			Index Future	356.18	355.1530	356.1830	355.1530	16.00
21/11/2023	IGOV On 01-August-24			Index Future	364.10	363.0460	364.0990	363.0460	0.00
21/11/2023	IGOV On 07-November-24			Index Future	372.95	371.8680	372.9480	371.8680	0.00
21/11/2023	IGOV On 06-February-25			Index Future	380.91	379.8000	380.9050	379.8000	0.00
21/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
21/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.34	91.6600	91.6620	91.6600	0.00
21/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.32	91.6800	91.6820	91.6800	0.00
21/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.27	91.7300	91.7320	91.7300	0.00
21/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.24	91.7600	91.7620	91.7600	0.00
21/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.18	91.8200	91.8220	91.8200	0.00
21/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.16	91.8400	91.8420	91.8400	0.00
21/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05	91.9500	91.9530	91.9500	0.00
21/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.87	92.1300	92.1330	92.1300	0.00
21/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.57	92.4300	92.4330	92.4300	0.00
21/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.47	92.5300	92.5320	92.5300	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
21/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.38	92.6200	92.6220	92.6200	0.00
21/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.36	92.6400	92.6420	92.6400	0.00
21/11/2023	R035 On 01-February-24			Bond Future	11.53	86.6798	87.4963	86.6798	68,427.00
21/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	273	0	0	0	400.00
21/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	895	1	1	1	400.00
21/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	9701	9	10	9	0.00
21/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	4177	4	4	4	0.00
21/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	4217	4	4	4	0.00
21/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	4137	4	4	4	0.00
21/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	728	1	1	1	0.00
21/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	706	1	1	1	0.00
21/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	717	1	1	1	0.00
21/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	88	0	0	0	400.00
21/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3194	4	3	4	0.00
21/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	5463	6	5	6	0.00
21/11/2023	R035 On 02-May-24			Bond Future	11.63	84.0825	84.9170	84.0825	105,087.00
21/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1710	1	2	1	0.00
21/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1731	1	2	1	0.00
21/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1688	1	2	1	0.00
21/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4084	5	4	5	0.00
21/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4016	5	4	5	0.00
21/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4050	5	4	5	0.00
21/11/2023	R035 On 01-August-24			Bond Future	11.73	85.9302	86.7833	85.9302	0.00
21/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3683	3	4	3	0.00
21/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3654	3	4	3	0.00
21/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3712	3	4	3	0.00
21/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3291	4	3	4	0.00
21/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3338	4	3	4	0.00
21/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3314	4	3	4	0.00
21/11/2023	R035 On 07-November-24			Bond Future	11.84	83.4784	84.3522	83.4784	19,584.00
21/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4818	4	5	4	0.00
21/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4788	4	5	4	0.00
21/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4849	4	5	4	0.00
21/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3100	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
21/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3139	4	3	4	0.00
21/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3119	3	3	3	0.00
21/11/2023	R035 On 06-February-25			Bond Future	11.98	85.2328	86.1255	85.2328	0.00
21/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	5334	5	5	5	0.00
21/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3230	4	3	4	0.00
21/11/2023	R053 On 01-February-24			Bond Future	12.10	99.1201	100.2700	99.1201	0.00
21/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6917	6	7	6	0.00
21/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	6861	6	7	6	0.00
21/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6972	6	7	6	0.00
21/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	862	1	1	1	0.00
21/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	888	1	1	1	0.00
21/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	875	1	1	1	0.00
21/11/2023	R053 On 02-May-24			Bond Future	12.20	95.4448	96.6201	95.4448	5,189.00
21/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7978	7	8	7	0.00
21/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	8029	7	8	7	0.00
21/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7928	7	8	7	0.00
21/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2019	2	2	2	0.00
21/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	1985	2	2	2	0.00
21/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2002	2	2	2	0.00
21/11/2023	R053 On 01-August-24			Bond Future	12.30	97.5415	98.7430	97.5415	0.00
21/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8904	8	9	8	0.00
21/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8952	8	9	8	0.00
21/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8857	8	9	8	0.00
21/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	2978	3	3	3	0.00
21/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	2940	3	3	3	0.00
21/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	2959	3	3	3	0.00
21/11/2023	R053 On 07-November-24			Bond Future	12.41	94.0120	95.2426	94.0120	0.00
21/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	7599	7	8	7	0.00
21/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	7642	7	8	7	0.00
21/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	7556	7	8	7	0.00
21/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	4816	5	5	5	0.00
21/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	4762	5	5	5	0.00
21/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	4789	5	5	5	0.00
21/11/2023	R053 On 06-February-25			Bond Future	12.53	95.9846	97.2417	95.9846	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
21/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	8023	7	8	7	0.00
21/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5162	6	5	6	0.00
21/11/2023	R186 On 01-February-24			Bond Future	8.71	105.5114	105.8024	105.5114	80,370.00
21/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	2185	2	2	2	0.00
21/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	2163	2	2	2	0.00
21/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	2207	2	2	2	0.00
21/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	142	0	0	0	0.00
21/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	148	0	0	0	0.00
21/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	145	0	0	0	0.00
21/11/2023	R186 On 02-May-24			Bond Future	8.67	107.8420	108.1394	107.8420	10,568.00
21/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	324	0	0	0	0.00
21/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	317	0	0	0	0.00
21/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	330	0	0	0	0.00
21/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	4132	4	4	4	0.00
21/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2776	3	3	3	2,030.00
21/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	151	0	0	0	2,030.00
21/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	318	0	0	0	0.00
21/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	1918	2	2	2	0.00
21/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	1953	2	2	2	0.00
21/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	1936	2	2	2	0.00
21/11/2023	R186 On 01-August-24			Bond Future	8.64	104.9034	105.2077	104.9034	0.00
21/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1225	1	1	1	0.00
21/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1238	1	1	1	0.00
21/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1212	1	1	1	0.00
21/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1134	1	1	1	0.00
21/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1117	1	1	1	0.00
21/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1125	1	1	1	0.00
21/11/2023	R186 On 07-November-24			Bond Future	8.58	107.4252	107.7369	107.4252	45,376.00
21/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1956	2	2	2	0.00
21/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1942	2	2	2	0.00
21/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1970	2	2	2	0.00
21/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	878	1	1	1	0.00
21/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	889	1	1	1	0.00
21/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	884	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
21/11/2023	R186 On 06-February-25			Bond Future	8.59	104.3688	104.6877	104.3688	0.00
21/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1729	2	2	2	0.00
21/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	981	1	1	1	0.00
21/11/2023	R202 On 01-February-24			Bond Future	261.65	260.1436	261.6528	260.1436	5,070.00
21/11/2023	R202 On 02-May-24			Bond Future	267.50	265.9523	267.4954	265.9523	0.00
21/11/2023	R202 On 01-August-24			Bond Future	268.34	266.7598	268.3372	266.7598	0.00
21/11/2023	R202 On 07-November-24			Bond Future	274.86	273.2390	274.8554	273.2390	6.00
21/11/2023	R202 On 06-February-25			Bond Future	275.48	273.8294	275.4803	273.8294	0.00
21/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	8690	7	9	7	0.00
21/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
21/11/2023	R209 On 01-February-24			Bond Future	11.62	67.0058	67.6980	67.0058	12,777.00
21/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	3188	3	3	3	0.00
21/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	3221	3	3	3	0.00
21/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	3154	3	3	3	0.00
21/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	805	1	1	1	0.00
21/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	781	1	1	1	0.00
21/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	793	1	1	1	0.00
21/11/2023	R209 On 02-May-24			Bond Future	11.71	65.3327	66.0403	65.3327	0.00
21/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1333	1	1	1	0.00
21/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1351	1	1	1	0.00
21/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1315	1	1	1	0.00
21/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	3931	4	4	4	0.00
21/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	3867	4	4	4	0.00
21/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	3899	4	4	4	0.00
21/11/2023	R209 On 01-August-24			Bond Future	11.80	66.7683	67.4915	66.7683	0.00
21/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	3066	3	3	3	0.00
21/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	3041	3	3	3	0.00
21/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	3091	3	3	3	0.00
21/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3101	3	3	3	0.00
21/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3145	4	3	4	0.00
21/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3123	3	3	3	0.00
21/11/2023	R209 On 07-November-24			Bond Future	11.91	65.2154	65.9561	65.2154	5,128.00
21/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	4370	4	4	4	0.00
21/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	4397	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
21/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	4344	4	4	4	0.00
21/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	2965	3	3	3	0.00
21/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	2928	3	3	3	0.00
21/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	2946	3	3	3	0.00
21/11/2023	R209 On 06-February-25			Bond Future	12.03	66.5858	67.3424	66.5858	0.00
21/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4873	4	5	4	0.00
21/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3039	3	3	3	0.00
21/11/2023	R210 On 01-February-24			Bond Future	232.03	231.7985	232.0254	231.7985	501.00
21/11/2023	R210 On 02-May-24			Bond Future	233.95	233.7156	233.9476	233.7156	0.00
21/11/2023	R210 On 01-August-24			Bond Future	239.14	238.9072	239.1449	238.9072	0.00
21/11/2023	R210 On 07-November-24			Bond Future	241.61	241.3655	241.6088	241.3655	60.00
21/11/2023	R210 On 06-February-25			Bond Future	246.75	246.5050	246.7546	246.5050	0.00
21/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	7145	7	7	7	0.00
21/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
21/11/2023	R213 On 01-February-24			Bond Future	10.50	85.2343	85.9364	85.2343	29,384.00
21/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	5285	5	5	5	0.00
21/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	5248	5	5	5	0.00
21/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	5322	5	5	5	0.00
21/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	197	0	0	0	0.00
21/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	204	0	0	0	0.00
21/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	200	0	0	0	0.00
21/11/2023	R213 On 02-May-24			Bond Future	10.56	83.5582	84.2760	83.5582	0.00
21/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1651	1	2	1	0.00
21/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1632	1	2	1	0.00
21/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1670	1	2	1	0.00
21/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	2801	3	3	3	0.00
21/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	2850	3	3	3	0.00
21/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	2826	3	3	3	0.00
21/11/2023	R213 On 01-August-24			Bond Future	10.64	85.3947	86.1284	85.3947	0.00
21/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	3168	3	3	3	0.00
21/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	3192	3	3	3	0.00
21/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	3144	3	3	3	0.00
21/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2235	3	2	3	0.00
21/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2202	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2218	3	2	3	0.00
21/11/2023	R213 On 07-November-24			Bond Future	10.73	83.8848	84.6363	83.8848	15,875.00
21/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	4014	4	4	4	0.00
21/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3989	4	4	4	0.00
21/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	4039	4	4	4	0.00
21/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2052	2	2	2	0.00
21/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2079	2	2	2	0.00
21/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2066	2	2	2	0.00
21/11/2023	R213 On 06-February-25			Bond Future	10.85	85.6495	86.4173	85.6495	0.00
21/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	4307	4	4	4	0.00
21/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2387	3	2	3	0.00
21/11/2023	R214 On 01-February-24			Bond Future	11.96	62.8325	63.4668	62.8325	12,860.00
21/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	2255	2	2	2	0.00
21/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	2284	2	2	2	0.00
21/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	2225	2	2	2	0.00
21/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1365	2	1	2	0.00
21/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1328	2	1	2	0.00
21/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1346	2	1	2	0.00
21/11/2023	R214 On 02-May-24			Bond Future	12.05	60.9158	61.5642	60.9158	10,172.00
21/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2809	2	3	2	7,110.00
21/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	7230	7	7	7	0.00
21/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	5026	5	5	5	0.00
21/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2755	2	3	2	10,000.00
21/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1305	1	1	1	0.00
21/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1322	1	1	1	0.00
21/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1287	1	1	1	0.00
21/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4279	5	4	5	0.00
21/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4210	5	4	5	0.00
21/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4244	5	4	5	0.00
21/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2381	3	2	3	0.00
21/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1234	1	1	1	17,110.00
21/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2424	3	2	3	0.00
21/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	685	1	1	1	17,110.00
21/11/2023	R214 On 01-August-24			Bond Future	12.14	62.2545	62.9173	62.2545	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
21/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	3304	3	3	3	0.00
21/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	3279	3	3	3	0.00
21/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	3330	3	3	3	0.00
21/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3155	3	3	3	0.00
21/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3199	4	3	4	0.00
21/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3177	4	3	4	0.00
21/11/2023	R214 On 07-November-24			Bond Future	12.25	60.4424	61.1213	60.4424	0.00
21/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4629	4	5	4	0.00
21/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4657	4	5	4	0.00
21/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4602	4	5	4	0.00
21/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	2963	3	3	3	0.00
21/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	2927	3	3	3	0.00
21/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	2944	3	3	3	0.00
21/11/2023	R214 On 06-February-25			Bond Future	12.37	61.7126	62.4061	61.7126	0.00
21/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4879	4	5	4	0.00
21/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3313	4	3	4	0.00
21/11/2023	R248 On 01-February-24			Bond Future	12.08	77.1474	77.9223	77.1474	246,634.00
21/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9828	9	10	9	0.00
21/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	6217	6	6	6	0.00
21/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	2357	2	2	2	0.00
21/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	2390	2	2	2	0.00
21/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	2323	2	2	2	0.00
21/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	722	1	1	1	1,000.00
21/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2881	2	3	2	100.00
21/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	7436	7	7	7	0.00
21/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	322	0	0	0	1,000.00
21/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1559	2	2	2	0.00
21/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4339	5	4	5	0.00
21/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	1945	2	2	2	0.00
21/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	1892	2	2	2	0.00
21/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	1918	2	2	2	0.00
21/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	484	1	0	1	1,100.00
21/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	144	0	0	0	1,100.00
21/11/2023	R248 On 02-May-24			Bond Future	12.17	74.4031	75.1951	74.4031	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
21/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1276	1	1	1	1,500.00
21/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3997	4	4	4	1,500.00
21/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6870	6	7	6	0.00
21/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1411	1	1	1	0.00
21/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1431	1	1	1	0.00
21/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1391	1	1	1	0.00
21/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	5816	6	6	6	0.00
21/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	5725	6	6	6	0.00
21/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	5771	6	6	6	0.00
21/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1374	2	1	2	1,500.00
21/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2645	3	3	3	0.00
21/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6097	7	6	7	0.00
21/11/2023	R248 On 01-August-24			Bond Future	12.26	76.0380	76.8477	76.0380	13,000.00
21/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	4100	4	4	4	0.00
21/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	4132	4	4	4	0.00
21/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	4068	4	4	4	0.00
21/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	3860	4	4	4	0.00
21/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	3806	4	4	4	0.00
21/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	3833	4	4	4	0.00
21/11/2023	R248 On 07-November-24			Bond Future	12.37	73.4119	74.2411	73.4119	0.00
21/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5924	5	6	5	0.00
21/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5957	5	6	5	0.00
21/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5890	5	6	5	0.00
21/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3607	4	4	4	0.00
21/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3565	4	4	4	0.00
21/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3586	4	4	4	0.00
21/11/2023	R248 On 06-February-25			Bond Future	12.50	74.9539	75.8010	74.9539	0.00
21/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5540	5	6	5	0.00
21/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4355	5	4	5	0.00
21/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2023	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
21/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00