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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/11/2023 TO: 28/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	2025 On 01-February-24			Bond Future	175.16	175.0834	175.1584	175.0834	12,060.00
28/11/2023	2025 On 02-May-24			Bond Future	179.07	178.9938	179.0704	178.9938	0.00
28/11/2023	2025 On 01-August-24			Bond Future	181.19	181.1112	181.1901	181.1112	0.00
28/11/2023	2025 On 07-November-24			Bond Future	185.50	185.4182	185.4996	185.4182	75.00
28/11/2023	2029 On 01-February-24			Bond Future	127.67	127.3902	127.6711	127.3902	7,360.00
28/11/2023	2029 On 02-May-24			Bond Future	129.15	128.8605	129.1476	128.8605	0.00
28/11/2023	2029 On 01-August-24			Bond Future	132.01	131.7168	132.0106	131.7168	0.00
28/11/2023	2029 On 07-November-24			Bond Future	133.74	133.4382	133.7396	133.4382	66.00
28/11/2023	2029 On 06-February-25			Bond Future	136.57	136.2659	136.5743	136.2659	0.00
28/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4174	4	4	4	0.00
28/11/2023	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
28/11/2023	2030 On 01-February-24			Bond Future	10.06	90.5258	91.0466	90.5258	69,466.00
28/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5349	5	5	5	0.00
28/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5313	5	5	5	0.00
28/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5385	5	5	5	0.00
28/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5168	5	5	5	0.00
28/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	972	1	1	1	1,360.00
28/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	428	0	0	0	400.00
28/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1266	1	1	1	400.00
28/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	8055	8	8	8	0.00
28/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2091	2	2	2	500.00
28/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7178	7	7	7	0.00
28/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	896	1	1	1	500.00
28/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1478	1	1	1	200.00
28/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4063	4	4	4	0.00
28/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6774	6	7	6	0.00
28/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7141	7	7	7	0.00
28/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1113	1	1	1	500.00
28/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	48	0	0	0	500.00
28/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1350	2	1	2	0.00
28/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	58	0	0	0	200.00
28/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	242	0	0	0	700.00
28/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1594	2	2	2	0.00
28/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1050	1	1	1	0.00
28/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	718	1	1	1	0.00
28/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	47	0	0	0	500.00
28/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2482	3	2	3	0.00
28/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	30	0	0	0	400.00
28/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1212	1	1	1	0.00
28/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	136	0	0	0	1,360.00
28/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1502	2	2	2	0.00
28/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	121	0	0	0	0.00
28/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	126	0	0	0	0.00
28/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	123	0	0	0	0.00
28/11/2023	2030 On 02-May-24			Bond Future	10.12	92.5258	93.0581	92.5258	19,773.00
28/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1162	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
28/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2063	2	2	2	1,000.00
28/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7271	7	7	7	0.00
28/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3736	3	4	3	1,080.00
28/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8737	8	9	8	0.00
28/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1411	1	1	1	0.00
28/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1394	1	1	1	0.00
28/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1428	1	1	1	0.00
28/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3182	3	3	3	500.00
28/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4626	4	5	4	500.00
28/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11301	11	11	11	0.00
28/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	48	0	0	0	500.00
28/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	701	1	1	1	0.00
28/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1190	1	1	1	0.00
28/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2600	3	3	3	0.00
28/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2648	3	3	3	0.00
28/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2624	3	3	3	0.00
28/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	170	0	0	0	1,080.00
28/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	964	1	1	1	0.00
28/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	289	0	0	0	1,000.00
28/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	1897	2	2	2	0.00
28/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3033	3	3	3	0.00
28/11/2023	2030 On 01-August-24			Bond Future	10.19	90.5492	91.0934	90.5492	0.00
28/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2812	3	3	3	0.00
28/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2834	3	3	3	0.00
28/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2789	2	3	2	0.00
28/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2097	2	2	2	0.00
28/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2065	2	2	2	0.00
28/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2080	2	2	2	0.00
28/11/2023	2030 On 07-November-24			Bond Future	10.27	92.6783	93.2356	92.6783	1,652.00
28/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3721	3	4	3	0.00
28/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3745	3	4	3	0.00
28/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3697	3	4	3	0.00
28/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1965	2	2	2	0.00
28/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1940	2	2	2	0.00
28/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1953	2	2	2	0.00

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28/11/2023	2030 On 06-February-25			Bond Future	10.38	90.6080	91.1774	90.6080	0.00
28/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3523	3	4	3	0.00
28/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2451	3	2	3	0.00
28/11/2023	2032 On 01-February-24			Bond Future	10.97	87.8891	88.4608	87.8891	86,935.00
28/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4399	4	4	4	0.00
28/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4438	4	4	4	0.00
28/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4361	4	4	4	0.00
28/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1305	1	1	1	8,500.00
28/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5026	5	5	5	0.00
28/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	109	0	0	0	1,200.00
28/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	987	1	1	1	1,200.00
28/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7530	7	8	7	0.00
28/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	670	1	1	1	500.00
28/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1810	2	2	2	500.00
28/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7978	7	8	7	0.00
28/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7040	7	7	7	0.00
28/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1029	1	1	1	200.00
28/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4054	4	4	4	0.00
28/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2553	2	3	2	0.00
28/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3313	3	3	3	0.00
28/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	609	1	1	1	8,500.00
28/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	867	1	1	1	17,000.00
28/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	439	1	0	1	200.00
28/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	1961	2	2	2	0.00
28/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	122	0	0	0	200.00
28/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	82	0	0	0	500.00
28/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1253	2	1	2	0.00
28/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2530	3	3	3	0.00
28/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	99	0	0	0	1,200.00
28/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2016	2	2	2	0.00
28/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4886	5	5	5	0.00
28/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	289	0	0	0	0.00
28/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1656	2	2	2	0.00
28/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	384	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
28/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	372	0	0	0	0.00
28/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	378	0	0	0	0.00
28/11/2023	2032 On 02-May-24			Bond Future	11.06	85.6688	86.2531	85.6688	60,260.00
28/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1066	1	1	1	1,000.00
28/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1957	2	2	2	1,000.00
28/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8468	8	8	8	0.00
28/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1431	1	1	1	500.00
28/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2495	2	2	2	500.00
28/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9507	9	10	9	0.00
28/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3191	3	3	3	1,550.00
28/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10131	10	10	10	0.00
28/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1363	1	1	1	0.00
28/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1379	1	1	1	0.00
28/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1346	1	1	1	0.00
28/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1538	1	2	1	1,550.00
28/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1396	1	1	1	500.00
28/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2805	2	3	2	0.00
28/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4604	4	5	4	0.00
28/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1200	1	1	1	500.00
28/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2119	2	2	2	500.00
28/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3740	4	4	4	0.00
28/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3835	4	4	4	0.00
28/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3772	4	4	4	0.00
28/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3803	4	4	4	0.00
28/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	253	0	0	0	1,550.00
28/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	1861	2	2	2	0.00
28/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3495	4	3	4	0.00
28/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	310	0	0	0	500.00
28/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2367	3	2	3	0.00
28/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3678	4	4	4	0.00
28/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	410	0	0	0	1,000.00
28/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	2911	3	3	3	0.00
28/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4435	5	4	5	0.00
28/11/2023	2032 On 01-August-24			Bond Future	11.16	87.5471	88.1444	87.5471	0.00
28/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2924	3	3	3	0.00

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28/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2900	3	3	3	0.00
28/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2948	3	3	3	0.00
28/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	2997	3	3	3	0.00
28/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3040	3	3	3	0.00
28/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3018	3	3	3	0.00
28/11/2023	2032 On 07-November-24			Bond Future	11.28	85.4385	86.0502	85.4385	1,345.00
28/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9420	9	9	9	0.00
28/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4076	4	4	4	1,615.00
28/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3652	3	4	3	0.00
28/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3626	3	4	3	0.00
28/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3678	3	4	3	0.00
28/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2744	3	3	3	0.00
28/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2780	3	3	3	0.00
28/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2762	3	3	3	0.00
28/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	795	1	1	1	1,615.00
28/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2490	3	2	3	0.00
28/11/2023	2032 On 06-February-25			Bond Future	11.42	87.2246	87.8495	87.2246	0.00
28/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4203	4	4	4	0.00
28/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2901	3	3	3	0.00
28/11/2023	2033 On 01-February-24			Bond Future	121.58	121.9831	121.5831	121.9831	8,079.00
28/11/2023	2033 On 02-May-24			Bond Future	122.83	123.2361	122.8272	123.2361	0.00
28/11/2023	2033 On 01-August-24			Bond Future	125.55	125.9679	125.5501	125.9679	0.00
28/11/2023	2033 On 07-November-24			Bond Future	127.03	127.4543	127.0273	127.4543	0.00
28/11/2023	2033 On 06-February-25			Bond Future	129.72	130.1553	129.7198	130.1553	0.00
28/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4780	5	5	5	0.00
28/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/11/2023	2037 On 01-February-24			Bond Future	12.02	76.5844	77.2785	76.5844	137,500.00
28/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2776	2	3	2	0.00
28/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2742	2	3	2	0.00
28/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2811	2	3	2	0.00
28/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9422	9	9	9	0.00
28/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5128	5	5	5	0.00
28/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2033	2	2	2	2,500.00
28/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	459	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
28/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1665	2	2	2	0.00
28/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	83	0	0	0	2,500.00
28/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1176	1	1	1	0.00
28/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1211	1	1	1	0.00
28/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1194	1	1	1	0.00
28/11/2023	2037 On 02-May-24			Bond Future	12.13	78.2765	78.9859	78.2765	0.00
28/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1222	1	1	1	0.00
28/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1205	1	1	1	0.00
28/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1239	1	1	1	0.00
28/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4966	5	5	5	0.00
28/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5045	6	5	6	0.00
28/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5006	6	5	6	0.00
28/11/2023	2037 On 01-August-24			Bond Future	12.25	75.7368	76.4620	75.7368	0.00
28/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8778	8	9	8	0.00
28/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6467	6	6	6	0.00
28/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3139	3	3	3	0.00
28/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3165	3	3	3	1,383.00
28/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3113	3	3	3	0.00
28/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3950	4	4	4	0.00
28/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3897	4	4	4	0.00
28/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3924	4	4	4	0.00
28/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1894	2	2	2	1,383.00
28/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1214	1	1	1	1,383.00
28/11/2023	2037 On 07-November-24			Bond Future	12.38	77.5168	78.2593	77.5168	9,101.00
28/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4745	4	5	4	0.00
28/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4774	4	5	4	0.00
28/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4716	4	5	4	0.00
28/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3750	4	4	4	0.00
28/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3708	4	4	4	0.00
28/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3729	4	4	4	0.00
28/11/2023	2037 On 06-February-25			Bond Future	12.52	74.8770	75.6355	74.8770	0.00
28/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5175	5	5	5	0.00
28/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4001	4	4	4	0.00
28/11/2023	2038 On 01-February-24			Bond Future	130.17	130.0925	130.1661	130.0925	3,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	2038 On 02-May-24			Bond Future	133.07	132.9981	133.0733	132.9981	1,706.00
28/11/2023	2038 On 01-August-24			Bond Future	133.94	133.8645	133.9418	133.8645	0.00
28/11/2023	2038 On 07-November-24			Bond Future	137.13	137.0472	137.1269	137.0472	0.00
28/11/2023	2038 On 06-February-25			Bond Future	137.90	137.8187	137.9011	137.8187	0.00
28/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2671	3	3	3	0.00
28/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/11/2023	2040 On 01-February-24			Bond Future	12.24	76.7720	77.6228	76.7720	128,194.00
28/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2129	2	2	2	0.00
28/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4351	4	4	4	0.00
28/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8759	8	9	8	0.00
28/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2257	2	2	2	0.00
28/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2289	2	2	2	0.00
28/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2224	2	2	2	0.00
28/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1728	2	2	2	0.00
28/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1680	2	2	2	0.00
28/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1704	2	2	2	0.00
28/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	143	0	0	0	0.00
28/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	739	1	1	1	0.00
28/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1802	2	2	2	0.00
28/11/2023	2040 On 02-May-24			Bond Future	12.35	78.4682	79.3378	78.4682	0.00
28/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1212	1	1	1	0.00
28/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1230	1	1	1	0.00
28/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1194	1	1	1	0.00
28/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5611	6	6	6	0.00
28/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5525	6	6	6	0.00
28/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5568	6	6	6	0.00
28/11/2023	2040 On 01-August-24			Bond Future	12.47	75.6824	76.5713	75.6824	0.00
28/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3374	3	3	3	0.00
28/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3346	3	3	3	0.00
28/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3402	3	3	3	0.00
28/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4146	5	4	5	0.00
28/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4202	5	4	5	0.00
28/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4174	5	4	5	0.00
28/11/2023	2040 On 07-November-24			Bond Future	12.60	77.4608	78.3708	77.4608	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
28/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5054	5	5	5	0.00
28/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5023	5	5	5	0.00
28/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5085	5	5	5	0.00
28/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3713	4	4	4	0.00
28/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3756	4	4	4	0.00
28/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3734	4	4	4	0.00
28/11/2023	2040 On 06-February-25			Bond Future	12.75	74.5688	75.4983	74.5688	0.00
28/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5298	5	5	5	0.00
28/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4225	5	4	5	0.00
28/11/2023	2044 On 01-February-24			Bond Future	12.31	73.0823	73.8796	73.0823	101,535.00
28/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5572	5	6	5	0.00
28/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1889	2	2	2	0.00
28/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1859	2	2	2	0.00
28/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1919	2	2	2	0.00
28/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4512	4	5	4	0.00
28/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	718	1	1	1	15,000.00
28/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2032	2	2	2	0.00
28/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2088	3	2	3	0.00
28/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2060	2	2	2	0.00
28/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	486	1	0	1	5,000.00
28/11/2023	2044 On 02-May-24			Bond Future	12.42	74.6971	75.5119	74.6971	27.00
28/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1204	1	1	1	0.00
28/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1187	1	1	1	0.00
28/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1222	1	1	1	0.00
28/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5658	6	6	6	0.00
28/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5748	6	6	6	0.00
28/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5703	6	6	6	0.00
28/11/2023	2044 On 01-August-24			Bond Future	12.53	71.9537	72.7866	71.9537	0.00
28/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3149	3	3	3	0.00
28/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3176	3	3	3	0.00
28/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3122	3	3	3	0.00
28/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4547	5	5	5	0.00
28/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4487	5	4	5	0.00
28/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4517	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	2044 On 07-November-24			Bond Future	12.66	73.6444	74.4972	73.6444	0.00
28/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5146	5	5	5	0.00
28/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5177	5	5	5	0.00
28/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5115	5	5	5	0.00
28/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3798	4	4	4	0.00
28/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3754	4	4	4	0.00
28/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3776	4	4	4	0.00
28/11/2023	2044 On 06-February-25			Bond Future	12.79	70.7978	71.6688	70.7978	0.00
28/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5449	5	5	5	0.00
28/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4240	5	4	5	0.00
28/11/2023	2046 On 01-February-24			Bond Future	114.43	113.9048	114.4299	113.9048	11,904.00
28/11/2023	2046 On 02-May-24			Bond Future	114.83	114.2883	114.8252	114.2883	4,626.00
28/11/2023	2046 On 01-August-24			Bond Future	117.37	116.8213	117.3704	116.8213	0.00
28/11/2023	2046 On 07-November-24			Bond Future	117.94	117.3814	117.9444	117.3814	0.00
28/11/2023	2046 On 06-February-25			Bond Future	120.44	119.8671	120.4423	119.8671	0.00
28/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6432	6	6	6	0.00
28/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/11/2023	2050 On 01-February-24			Bond Future	113.83	113.5365	113.8292	113.5365	10,813.00
28/11/2023	2050 On 02-May-24			Bond Future	116.37	116.0724	116.3714	116.0724	3,316.00
28/11/2023	2050 On 01-August-24			Bond Future	116.63	116.3266	116.6328	116.3266	0.00
28/11/2023	2050 On 07-November-24			Bond Future	119.41	119.0923	119.4062	119.0923	0.00
28/11/2023	2050 On 06-February-25			Bond Future	119.56	119.2386	119.5602	119.2386	0.00
28/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3960	4	4	4	0.00
28/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	AL37 On 01-February-24			Index Future	938.47	935.1220	938.4730	935.1220	0.00
28/11/2023	AL37 On 02-May-24			Index Future	959.21	955.7810	959.2050	955.7810	0.00
28/11/2023	AL37 On 01-August-24			Index Future	980.26	976.7530	980.2560	976.7530	0.00
28/11/2023	AL37 On 07-November-24			Index Future	1003.35	999.7650	1003.3520	999.7650	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
28/11/2023	AL37 On 06-February-25			Index Future	1024.44	1020.7700	1024.4370	1020.7700	0.00
28/11/2023	AL7T On 01-February-24			Index Future	1075.42	1067.7160	1075.4150	1067.7160	0.00
28/11/2023	AL7T On 02-May-24			Index Future	1099.17	1091.3040	1099.1730	1091.3040	0.00
28/11/2023	AL7T On 01-August-24			Index Future	1123.29	1115.2510	1123.2940	1115.2510	0.00
28/11/2023	AL7T On 07-November-24			Index Future	1149.76	1141.5260	1149.7620	1141.5260	0.00
28/11/2023	AL7T On 06-February-25			Index Future	1173.92	1165.5090	1173.9230	1165.5090	0.00
28/11/2023	ALBI On 01-February-24			Index Future	938.89	932.1300	938.8900	932.1300	100.00
28/11/2023	ALBI On 02-May-24			Index Future	959.63	952.7220	959.6320	952.7220	0.00
28/11/2023	ALBI On 01-August-24			Index Future	980.69	973.6280	980.6910	973.6280	0.00
28/11/2023	ALBI On 07-November-24			Index Future	1003.80	996.5660	1003.7990	996.5660	0.00
28/11/2023	ALBI On 06-February-25			Index Future	1024.89	1017.5040	1024.8920	1017.5040	0.00
28/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	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
28/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	ES33 On 01-February-24			Bond Future	12.51	74.7617	75.3825	74.7617	0.00
28/11/2023	ES33 On 02-May-24			Bond Future	12.65	72.6327	73.2674	72.6327	0.00
28/11/2023	ES33 On 01-August-24			Bond Future	12.80	74.2419	74.8908	74.2419	0.00
28/11/2023	ES33 On 07-November-24			Bond Future	12.98	72.2024	72.8670	72.2024	0.00
28/11/2023	ES33 On 06-February-25			Bond Future	13.17	73.7269	74.4059	73.7269	0.00
28/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	674	0	1	0	0.00
28/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/11/2023	ES42 On 01-February-24			Bond Future	12.98	70.6133	71.3540	70.6133	0.00
28/11/2023	ES42 On 02-May-24			Bond Future	13.11	67.9279	68.6851	67.9279	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
28/11/2023	ES42 On 01-August-24			Bond Future	13.25	69.4322	70.2064	69.4322	0.00
28/11/2023	ES42 On 07-November-24			Bond Future	13.41	66.8129	67.6057	66.8129	0.00
28/11/2023	ES42 On 06-February-25			Bond Future	13.58	68.2204	69.0305	68.2204	0.00
28/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	637	0	1	0	0.00
28/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/11/2023	GOVI On 01-February-24			GOVI	925.38	918.7550	925.3760	918.7550	711.00
28/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	453960	39	45	39	0.00
28/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	453860	39	45	39	0.00
28/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	453760	39	45	39	0.00
28/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 02-May-24			GOVI	945.82	939.0520	945.8190	939.0520	0.00
28/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	51510	12	5	12	0.00
28/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	51710	12	5	12	0.00
28/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	51610	12	5	12	0.00
28/11/2023	GOVI On 01-August-24			GOVI	966.58	959.6580	966.5760	959.6580	0.00
28/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	231860	16	23	16	0.00
28/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	232060	16	23	16	0.00
28/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	231960	16	23	16	0.00
28/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 07-November-24			GOVI	989.35	982.2670	989.3510	982.2670	0.00
28/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	405710	33	41	33	0.00
28/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	405610	33	41	33	0.00
28/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	405510	33	41	33	0.00
28/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
28/11/2023	GOVI On 06-February-25			GOVI	1010.14	1002.9040	1010.1410	1002.9040	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
28/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	381410	31	38	31	0.00
28/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2023	IGOV On 01-February-24			Index Future	342.92	342.5640	342.9150	342.5640	606.00
28/11/2023	IGOV On 02-May-24			Index Future	350.57	350.2150	350.5730	350.2150	16.00
28/11/2023	IGOV On 01-August-24			Index Future	358.35	357.9810	358.3480	357.9810	0.00
28/11/2023	IGOV On 07-November-24			Index Future	366.88	366.5000	366.8760	366.5000	0.00
28/11/2023	IGOV On 06-February-25			Index Future	374.66	374.2770	374.6630	374.2770	0.00
28/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
28/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6470	91.6500	91.6470	0.00
28/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.34	91.6570	91.6600	91.6570	0.00
28/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.30	91.6670	91.7000	91.6670	0.00
28/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.28	91.6770	91.7200	91.6770	0.00
28/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.20	91.7370	91.8000	91.7370	0.00
28/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.17	91.7770	91.8300	91.7770	0.00
28/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.07	91.8570	91.9300	91.8570	0.00
28/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.0170	92.1600	92.0170	0.00
28/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.56	92.2770	92.4400	92.2770	0.00
28/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.42	92.4080	92.5800	92.4080	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
28/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.33	92.4970	92.6700	92.4970	0.00
28/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.30	92.5070	92.7000	92.5070	0.00
28/11/2023	R035 On 01-February-24			Bond Future	11.69	85.8929	86.6414	85.8929	68,446.00
28/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	142	0	0	0	400.00
28/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	575	0	1	0	400.00
28/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8853	8	9	8	0.00
28/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3451	3	3	3	0.00
28/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3489	3	3	3	0.00
28/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3413	3	3	3	0.00
28/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	859	1	1	1	0.00
28/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	832	1	1	1	0.00
28/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	845	1	1	1	0.00
28/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	94	0	0	0	400.00
28/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3729	4	4	4	0.00
28/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6187	7	6	7	0.00
28/11/2023	R035 On 02-May-24			Bond Future	11.79	83.2788	84.0438	83.2788	105,087.00
28/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1389	1	1	1	0.00
28/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1408	1	1	1	0.00
28/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1370	1	1	1	0.00
28/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4639	5	5	5	0.00
28/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4565	5	5	5	0.00
28/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4602	5	5	5	0.00
28/11/2023	R035 On 01-August-24			Bond Future	11.90	85.1049	85.8868	85.1049	0.00
28/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3172	3	3	3	0.00
28/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3145	3	3	3	0.00
28/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3198	3	3	3	0.00
28/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3674	4	4	4	0.00
28/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3725	4	4	4	0.00
28/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3700	4	4	4	0.00
28/11/2023	R035 On 07-November-24			Bond Future	12.03	82.5903	83.3910	82.5903	19,584.00
28/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4204	4	4	4	0.00
28/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4176	4	4	4	0.00
28/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4233	4	4	4	0.00
28/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3446	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3488	4	3	4	0.00
28/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3467	4	3	4	0.00
28/11/2023	R035 On 06-February-25			Bond Future	12.18	84.3172	85.1351	84.3172	0.00
28/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4685	4	5	4	0.00
28/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3572	4	4	4	0.00
28/11/2023	R053 On 01-February-24			Bond Future	12.24	98.1320	99.2189	98.1320	0.00
28/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5969	5	6	5	0.00
28/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5916	5	6	5	0.00
28/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6023	5	6	5	0.00
28/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	964	1	1	1	0.00
28/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	993	1	1	1	0.00
28/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	979	1	1	1	0.00
28/11/2023	R053 On 02-May-24			Bond Future	12.34	94.4353	95.5463	94.4353	5,189.00
28/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7139	6	7	6	0.00
28/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7187	6	7	6	0.00
28/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7090	6	7	6	0.00
28/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2255	3	2	3	0.00
28/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2217	3	2	3	0.00
28/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2236	3	2	3	0.00
28/11/2023	R053 On 01-August-24			Bond Future	12.45	96.5054	97.6409	96.5054	0.00
28/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8094	7	8	7	0.00
28/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8140	7	8	7	0.00
28/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8049	7	8	7	0.00
28/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3272	4	3	4	0.00
28/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3230	4	3	4	0.00
28/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3251	4	3	4	0.00
28/11/2023	R053 On 07-November-24			Bond Future	12.57	92.9018	94.0643	92.9018	0.00
28/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6865	6	7	6	0.00
28/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6906	6	7	6	0.00
28/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6825	6	7	6	0.00
28/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5263	6	5	6	0.00
28/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5205	6	5	6	0.00
28/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5234	6	5	6	0.00
28/11/2023	R053 On 06-February-25			Bond Future	12.70	94.8413	96.0286	94.8413	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
28/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7287	7	7	7	0.00
28/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5639	6	6	6	0.00
28/11/2023	R186 On 01-February-24			Bond Future	8.80	105.3368	105.5567	105.3368	76,937.00
28/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1936	2	2	2	0.00
28/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1915	2	2	2	0.00
28/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1958	2	2	2	0.00
28/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	140	0	0	0	0.00
28/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	146	0	0	0	0.00
28/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	143	0	0	0	0.00
28/11/2023	R186 On 02-May-24			Bond Future	8.78	107.6641	107.8888	107.6641	10,568.00
28/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	243	0	0	0	0.00
28/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	239	0	0	0	0.00
28/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	248	0	0	0	0.00
28/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3882	4	4	4	0.00
28/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2534	2	3	2	2,030.00
28/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	152	0	0	0	2,030.00
28/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	327	0	0	0	0.00
28/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2087	2	2	2	0.00
28/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2125	2	2	2	0.00
28/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2105	2	2	2	0.00
28/11/2023	R186 On 01-August-24			Bond Future	8.76	104.7166	104.9464	104.7166	0.00
28/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1031	1	1	1	0.00
28/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1043	1	1	1	0.00
28/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1019	1	1	1	0.00
28/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1202	1	1	1	0.00
28/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1182	1	1	1	0.00
28/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1192	1	1	1	0.00
28/11/2023	R186 On 07-November-24			Bond Future	8.75	107.1794	107.4150	107.1794	48,602.00
28/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1710	2	2	2	0.00
28/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1696	2	2	2	0.00
28/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1722	2	2	2	0.00
28/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	953	1	1	1	0.00
28/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	965	1	1	1	0.00
28/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	959	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
28/11/2023	R186 On 06-February-25			Bond Future	8.79	104.1069	104.3480	104.1069	0.00
28/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1492	1	1	1	0.00
28/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1083	1	1	1	0.00
28/11/2023	R202 On 01-February-24			Bond Future	257.83	257.8334	257.8292	257.8334	5,070.00
28/11/2023	R202 On 02-May-24			Bond Future	263.59	263.5918	263.5874	263.5918	0.00
28/11/2023	R202 On 01-August-24			Bond Future	264.31	264.3102	264.3066	264.3102	0.00
28/11/2023	R202 On 07-November-24			Bond Future	270.59	270.5954	270.5927	270.5954	6.00
28/11/2023	R202 On 06-February-25			Bond Future	271.07	271.0717	271.0709	271.0717	0.00
28/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	4281	4	4	4	0.00
28/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
28/11/2023	R209 On 01-February-24			Bond Future	11.78	66.2865	66.9425	66.2865	14,324.00
28/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2582	2	3	2	0.00
28/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2613	2	3	2	0.00
28/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2550	2	3	2	0.00
28/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	957	1	1	1	0.00
28/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	928	1	1	1	0.00
28/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	942	1	1	1	0.00
28/11/2023	R209 On 02-May-24			Bond Future	11.87	64.5980	65.2684	64.5980	0.00
28/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1041	1	1	1	0.00
28/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1056	1	1	1	0.00
28/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1026	1	1	1	0.00
28/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4414	5	4	5	0.00
28/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4344	5	4	5	0.00
28/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4379	5	4	5	0.00
28/11/2023	R209 On 01-August-24			Bond Future	11.97	66.0143	66.6996	66.0143	0.00
28/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2637	2	3	2	0.00
28/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2614	2	3	2	0.00
28/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2660	2	3	2	0.00
28/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3462	4	3	4	0.00
28/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3509	4	4	4	0.00
28/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3485	4	3	4	0.00
28/11/2023	R209 On 07-November-24			Bond Future	12.09	64.4096	65.1113	64.4096	5,128.00
28/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3842	3	4	3	0.00
28/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3866	3	4	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
28/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3817	3	4	3	0.00
28/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3282	4	3	4	0.00
28/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3243	4	3	4	0.00
28/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3262	4	3	4	0.00
28/11/2023	R209 On 06-February-25			Bond Future	12.22	65.7560	66.4727	65.7560	0.00
28/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4336	4	4	4	0.00
28/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3371	4	3	4	0.00
28/11/2023	R210 On 01-February-24			Bond Future	231.58	231.7757	231.5837	231.7757	501.00
28/11/2023	R210 On 02-May-24			Bond Future	233.48	233.6771	233.4809	233.6771	0.00
28/11/2023	R210 On 01-August-24			Bond Future	238.66	238.8565	238.6566	238.8565	0.00
28/11/2023	R210 On 07-November-24			Bond Future	240.97	241.1752	240.9717	241.1752	60.00
28/11/2023	R210 On 06-February-25			Bond Future	246.08	246.2842	246.0775	246.2842	0.00
28/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6467	7	6	7	0.00
28/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/11/2023	R213 On 01-February-24			Bond Future	10.63	84.8548	85.3494	84.8548	29,276.00
28/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4720	4	5	4	0.00
28/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4684	4	5	4	0.00
28/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4757	4	5	4	0.00
28/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	219	0	0	0	0.00
28/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	226	0	0	0	0.00
28/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	222	0	0	0	0.00
28/11/2023	R213 On 02-May-24			Bond Future	10.71	83.1710	83.6764	83.1710	0.00
28/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1352	1	1	1	0.00
28/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1335	1	1	1	0.00
28/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1368	1	1	1	0.00
28/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3099	3	3	3	0.00
28/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3153	3	3	3	0.00
28/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3126	3	3	3	0.00
28/11/2023	R213 On 01-August-24			Bond Future	10.79	84.9949	85.5116	84.9949	0.00
28/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2778	3	3	3	0.00
28/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2801	3	3	3	0.00
28/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2756	2	3	2	0.00
28/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2464	3	2	3	0.00
28/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2428	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
28/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2446	3	2	3	0.00
28/11/2023	R213 On 07-November-24			Bond Future	10.90	83.4325	83.9616	83.4325	15,993.00
28/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3556	3	4	3	0.00
28/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3531	3	4	3	0.00
28/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3580	3	4	3	0.00
28/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2267	2	2	2	0.00
28/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2297	3	2	3	0.00
28/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2282	3	2	3	0.00
28/11/2023	R213 On 06-February-25			Bond Future	11.03	85.1787	85.7193	85.1787	0.00
28/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3768	3	4	3	0.00
28/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2545	3	3	3	0.00
28/11/2023	R214 On 01-February-24			Bond Future	12.11	62.0509	62.7459	62.0509	10,978.00
28/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1709	1	2	1	0.00
28/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1735	1	2	1	0.00
28/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1683	1	2	1	0.00
28/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1544	2	2	2	0.00
28/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1500	2	1	2	0.00
28/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1522	2	2	2	0.00
28/11/2023	R214 On 02-May-24			Bond Future	12.20	60.1175	60.8277	60.1175	10,172.00
28/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2378	2	2	2	7,110.00
28/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6589	6	7	6	0.00
28/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4460	4	4	4	0.00
28/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2329	2	2	2	10,000.00
28/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1035	1	1	1	0.00
28/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1050	1	1	1	0.00
28/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1020	1	1	1	0.00
28/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4748	5	5	5	0.00
28/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4674	5	5	5	0.00
28/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4711	5	5	5	0.00
28/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2686	3	3	3	0.00
28/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1405	2	1	2	17,110.00
28/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2734	3	3	3	0.00
28/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	781	1	1	1	17,110.00
28/11/2023	R214 On 01-August-24			Bond Future	12.30	61.4356	62.1616	61.4356	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
28/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2884	3	3	3	0.00
28/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2860	3	3	3	0.00
28/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2908	3	3	3	0.00
28/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3488	4	3	4	0.00
28/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3536	4	4	4	0.00
28/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3512	4	4	4	0.00
28/11/2023	R214 On 07-November-24			Bond Future	12.42	59.5729	60.3162	59.5729	0.00
28/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4145	4	4	4	0.00
28/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4172	4	4	4	0.00
28/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4119	4	4	4	0.00
28/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3285	4	3	4	0.00
28/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3247	4	3	4	0.00
28/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3266	4	3	4	0.00
28/11/2023	R214 On 06-February-25			Bond Future	12.55	60.8185	61.5776	60.8185	0.00
28/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4398	4	4	4	0.00
28/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3661	4	4	4	0.00
28/11/2023	R248 On 01-February-24			Bond Future	12.21	76.2566	77.1045	76.2566	246,184.00
28/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9017	8	9	8	0.00
28/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5454	5	5	5	0.00
28/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1822	1	2	1	0.00
28/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1851	1	2	1	0.00
28/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1792	1	2	1	0.00
28/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	466	0	0	0	0.00
28/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2292	2	2	2	0.00
28/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6649	6	7	6	0.00
28/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	352	0	0	0	0.00
28/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1788	2	2	2	0.00
28/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4901	6	5	6	0.00
28/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2231	3	2	3	0.00
28/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2171	3	2	3	0.00
28/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2201	3	2	3	0.00
28/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	540	1	1	1	0.00
28/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	151	0	0	0	0.00
28/11/2023	R248 On 02-May-24			Bond Future	12.31	73.4931	74.3598	73.4931	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
28/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1007	1	1	1	0.00
28/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3463	3	3	3	0.00
28/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6196	6	6	6	0.00
28/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1123	1	1	1	0.00
28/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1140	1	1	1	0.00
28/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1106	1	1	1	0.00
28/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6367	7	6	7	0.00
28/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6270	7	6	7	0.00
28/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6318	7	6	7	0.00
28/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1536	2	2	2	0.00
28/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2946	3	3	3	0.00
28/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6664	7	7	7	0.00
28/11/2023	R248 On 01-August-24			Bond Future	12.41	75.1045	75.9903	75.1045	13,000.00
28/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3611	3	4	3	0.00
28/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3641	3	4	3	0.00
28/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3581	3	4	3	0.00
28/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4230	5	4	5	0.00
28/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4173	5	4	5	0.00
28/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4201	5	4	5	0.00
28/11/2023	R248 On 07-November-24			Bond Future	12.53	72.4181	73.3249	72.4181	0.00
28/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5355	5	5	5	0.00
28/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5387	5	5	5	0.00
28/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5323	5	5	5	0.00
28/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3956	4	4	4	0.00
28/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3910	4	4	4	0.00
28/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3933	4	4	4	0.00
28/11/2023	R248 On 06-February-25			Bond Future	12.67	73.9315	74.8578	73.9315	0.00
28/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5003	5	5	5	0.00
28/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4762	5	5	5	0.00
28/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2023	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
28/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00