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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/11/2023 TO: 13/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	2025 On 01-February-24			Bond Future	174.89	174.8108	174.8889	174.8108	11,482.00
13/11/2023	2025 On 02-May-24			Bond Future	178.80	178.7167	178.7967	178.7167	0.00
13/11/2023	2025 On 01-August-24			Bond Future	180.96	180.8792	180.9612	180.8792	0.00
13/11/2023	2025 On 07-November-24			Bond Future	185.39	185.3053	185.3896	185.3053	0.00
13/11/2023	2029 On 01-February-24			Bond Future	126.74	126.3657	126.7413	126.3657	7,262.00
13/11/2023	2029 On 02-May-24			Bond Future	128.21	127.8215	128.2059	127.8215	0.00
13/11/2023	2029 On 01-August-24			Bond Future	131.08	130.6836	131.0768	130.6836	0.00
13/11/2023	2029 On 07-November-24			Bond Future	132.88	132.4788	132.8814	132.4788	0.00
13/11/2023	2029 On 06-February-25			Bond Future	135.71	135.2952	135.7071	135.2952	0.00
13/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3307	3	3	3	0.00
13/11/2023	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
13/11/2023	2030 On 01-February-24			Bond Future	10.50	89.4046	89.2377	89.4046	60,057.00
13/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	3801	4	4	4	0.00
13/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	3834	4	4	4	0.00
13/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	3769	4	4	4	0.00
13/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	3640	4	4	4	0.00
13/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	500	1	1	1	1,360.00
13/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	219	0	0	0	400.00
13/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	665	1	1	1	400.00
13/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	6330	6	6	6	0.00
13/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1186	1	1	1	500.00
13/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	5490	6	5	6	0.00
13/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	460	1	0	1	500.00
13/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	792	1	1	1	200.00
13/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	2687	3	3	3	0.00
13/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5110	5	5	5	0.00
13/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	5456	6	5	6	0.00
13/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	577	1	1	1	500.00
13/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	172	0	0	0	500.00
13/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2622	3	3	3	0.00
13/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	203	0	0	0	200.00
13/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	675	1	1	1	700.00
13/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	2173	2	2	2	0.00
13/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1621	2	2	2	0.00
13/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	169	0	0	0	500.00
13/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2966	3	3	3	0.00
13/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	113	0	0	0	400.00
13/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	2419	2	2	2	0.00
13/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	4082	4	4	4	0.00
13/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	416	0	0	0	1,360.00
13/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2839	3	3	3	0.00
13/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	391	0	0	0	0.00
13/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	378	0	0	0	0.00
13/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	384	0	0	0	0.00
13/11/2023	2030 On 02-May-24			Bond Future	10.58	91.3804	91.2100	91.3804	19,883.00
13/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1272	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
13/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	5694	6	6	6	0.00
13/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	667	1	1	1	1,000.00
13/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	2566	3	3	3	1,080.00
13/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	828	1	1	1	0.00
13/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	839	1	1	1	0.00
13/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	817	1	1	1	0.00
13/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7082	7	7	7	0.00
13/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2119	2	2	2	500.00
13/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3316	3	3	3	500.00
13/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	9534	10	10	10	0.00
13/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	130	0	0	0	500.00
13/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	1240	1	1	1	0.00
13/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1975	2	2	2	0.00
13/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	363	0	0	0	1,080.00
13/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1643	2	2	2	0.00
13/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3920	4	4	4	0.00
13/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3859	4	4	4	0.00
13/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3889	4	4	4	0.00
13/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2954	3	3	3	0.00
13/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	560	1	1	1	1,000.00
13/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	4386	4	4	4	0.00
13/11/2023	2030 On 01-August-24			Bond Future	10.68	89.3993	89.2253	89.3993	0.00
13/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	1868	2	2	2	0.00
13/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	1886	2	2	2	0.00
13/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	1850	2	2	2	0.00
13/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	3026	3	3	3	0.00
13/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2984	3	3	3	0.00
13/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	3005	3	3	3	0.00
13/11/2023	2030 On 07-November-24			Bond Future	10.77	91.5642	91.3861	91.5642	221.00
13/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	2629	3	3	3	0.00
13/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	2649	3	3	3	0.00
13/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	2609	3	3	3	0.00
13/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2727	3	3	3	0.00
13/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2694	3	3	3	0.00
13/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2710	3	3	3	0.00

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13/11/2023	2030 On 06-February-25			Bond Future	10.91	89.4760	89.2946	89.4760	0.00
13/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2467	3	2	3	0.00
13/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	3279	3	3	3	0.00
13/11/2023	2032 On 01-February-24			Bond Future	11.44	86.5630	86.2547	86.5630	86,201.00
13/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	2824	3	3	3	0.00
13/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	2793	3	3	3	0.00
13/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	645	1	1	1	8,500.00
13/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	3340	4	3	4	0.00
13/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	61	0	0	0	1,200.00
13/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	471	1	0	1	1,200.00
13/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	5556	6	6	6	0.00
13/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	312	0	0	0	500.00
13/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	946	1	1	1	500.00
13/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	5972	6	6	6	0.00
13/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	2855	3	3	3	0.00
13/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	493	1	0	1	200.00
13/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	2548	3	3	3	0.00
13/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5108	5	5	5	0.00
13/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	395	0	0	0	200.00
13/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	1139	1	1	1	200.00
13/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	3631	3	4	3	0.00
13/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	995	1	1	1	0.00
13/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	281	0	0	0	500.00
13/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	2595	2	3	2	0.00
13/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	4379	4	4	4	0.00
13/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	331	0	0	0	1,200.00
13/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	3706	3	4	3	0.00
13/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	7044	7	7	7	0.00
13/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	810	1	1	1	17,000.00
13/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	3203	3	3	3	0.00
13/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	1023	1	1	1	0.00
13/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	1009	1	1	1	0.00
13/11/2023	2032 On 02-May-24			Bond Future	11.55	84.3142	83.9992	84.3142	61,107.00
13/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1162	1	1	1	1,000.00

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13/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	6582	7	7	7	0.00
13/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	597	1	1	1	1,000.00
13/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	8145	8	8	8	0.00
13/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	812	1	1	1	500.00
13/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1534	2	2	2	500.00
13/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	7550	8	8	8	0.00
13/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	767	1	1	1	0.00
13/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	757	1	1	1	0.00
13/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	778	1	1	1	0.00
13/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2049	2	2	2	1,550.00
13/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	882	1	1	1	1,550.00
13/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	5094	5	5	5	0.00
13/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	5425	5	5	5	0.00
13/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	5500	5	5	5	0.00
13/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	5462	5	5	5	0.00
13/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	606	1	1	1	500.00
13/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3660	3	4	3	0.00
13/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	521	0	1	0	1,550.00
13/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2973	3	3	3	0.00
13/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	5313	5	5	5	0.00
13/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	4370	4	4	4	0.00
13/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	6220	6	6	6	0.00
13/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	778	1	1	1	1,000.00
13/11/2023	2032 On 01-August-24			Bond Future	11.67	86.1819	85.8600	86.1819	0.00
13/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	1870	2	2	2	0.00
13/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	1852	2	2	2	0.00
13/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	1889	2	2	2	0.00
13/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	4222	4	4	4	0.00
13/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	4277	4	4	4	0.00
13/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	4249	4	4	4	0.00
13/11/2023	2032 On 07-November-24			Bond Future	11.80	84.1004	83.7709	84.1004	1,284.00
13/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	7482	8	7	8	0.00
13/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	2699	3	3	3	1,615.00
13/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2359	3	2	3	0.00
13/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2339	3	2	3	0.00

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13/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2379	3	2	3	0.00
13/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3725	4	4	4	0.00
13/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3773	4	4	4	0.00
13/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3749	4	4	4	0.00
13/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	1136	1	1	1	1,615.00
13/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	3391	3	3	3	0.00
13/11/2023	2032 On 06-February-25			Bond Future	11.96	85.8632	85.5271	85.8632	0.00
13/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	2949	3	3	3	0.00
13/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3969	4	4	4	0.00
13/11/2023	2033 On 01-February-24			Bond Future	121.25	121.2477	121.2457	121.2477	8,207.00
13/11/2023	2033 On 02-May-24			Bond Future	122.49	122.4932	122.4914	122.4932	0.00
13/11/2023	2033 On 01-August-24			Bond Future	125.23	125.2361	125.2345	125.2361	0.00
13/11/2023	2033 On 07-November-24			Bond Future	126.80	126.8000	126.7983	126.8000	0.00
13/11/2023	2033 On 06-February-25			Bond Future	129.49	129.4958	129.4947	129.4958	0.00
13/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4555	5	5	5	0.00
13/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/11/2023	2037 On 01-February-24			Bond Future	12.46	75.3630	74.9954	75.3630	136,986.00
13/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	1630	2	2	2	0.00
13/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	1655	2	2	2	0.00
13/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	1605	2	2	2	0.00
13/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	7329	8	7	8	0.00
13/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	3475	4	3	4	0.00
13/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1113	1	1	1	2,500.00
13/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	1089	1	1	1	2,500.00
13/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	3028	3	3	3	0.00
13/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	273	0	0	0	2,500.00
13/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	2358	2	2	2	0.00
13/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	2303	2	2	2	0.00
13/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	2330	2	2	2	0.00
13/11/2023	2037 On 02-May-24			Bond Future	12.58	77.0284	76.6528	77.0284	0.00
13/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	660	1	1	1	0.00
13/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	670	1	1	1	0.00
13/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	651	1	1	1	0.00
13/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	6824	7	7	7	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
13/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	6730	6	7	6	0.00
13/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	6777	6	7	6	0.00
13/11/2023	2037 On 01-August-24			Bond Future	12.72	74.4788	74.0950	74.4788	0.00
13/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	6911	7	7	7	0.00
13/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	4824	5	5	5	0.00
13/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2053	2	2	2	0.00
13/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2073	2	2	2	1,383.00
13/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2033	2	2	2	0.00
13/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	5237	5	5	5	0.00
13/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	5172	5	5	5	0.00
13/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	5205	5	5	5	0.00
13/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2619	2	3	2	1,383.00
13/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1715	2	2	2	1,383.00
13/11/2023	2037 On 07-November-24			Bond Future	12.85	76.2818	75.8888	76.2818	9,101.00
13/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	3432	4	3	4	0.00
13/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	3455	4	3	4	0.00
13/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	3408	4	3	4	0.00
13/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4812	5	5	5	0.00
13/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4760	5	5	5	0.00
13/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4786	5	5	5	0.00
13/11/2023	2037 On 06-February-25			Bond Future	13.02	73.6204	73.2195	73.6204	0.00
13/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	3739	4	4	4	0.00
13/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4980	5	5	5	0.00
13/11/2023	2038 On 01-February-24			Bond Future	130.61	130.7685	130.6150	130.7685	3,549.00
13/11/2023	2038 On 02-May-24			Bond Future	133.53	133.6903	133.5335	133.6903	1,706.00
13/11/2023	2038 On 01-August-24			Bond Future	134.45	134.6145	134.4544	134.6145	0.00
13/11/2023	2038 On 07-November-24			Bond Future	137.74	137.9081	137.7441	137.9081	0.00
13/11/2023	2038 On 06-February-25			Bond Future	138.55	138.7227	138.5535	138.7227	0.00
13/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3324	3	3	3	0.00
13/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/11/2023	2040 On 01-February-24			Bond Future	12.65	75.8216	75.3475	75.8216	127,756.00
13/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1206	1	1	1	1,000.00
13/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	2877	3	3	3	1,000.00
13/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	6744	7	7	7	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
13/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1294	2	1	2	0.00
13/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1271	1	1	1	0.00
13/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1316	2	1	2	0.00
13/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2982	3	3	3	0.00
13/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	3050	3	3	3	0.00
13/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	3016	3	3	3	0.00
13/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	404	0	0	0	1,000.00
13/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1540	1	2	1	0.00
13/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	3155	3	3	3	0.00
13/11/2023	2040 On 02-May-24			Bond Future	12.78	77.4971	77.0127	77.4971	0.00
13/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	694	1	1	1	0.00
13/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	683	1	1	1	0.00
13/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	706	1	1	1	0.00
13/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	7326	7	7	7	0.00
13/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	7425	7	7	7	0.00
13/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	7375	7	7	7	0.00
13/11/2023	2040 On 01-August-24			Bond Future	12.91	74.7075	74.2124	74.7075	0.00
13/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2253	2	2	2	0.00
13/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2231	2	2	2	0.00
13/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2275	2	2	2	0.00
13/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	5378	5	5	5	0.00
13/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	5446	5	5	5	0.00
13/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	5412	5	5	5	0.00
13/11/2023	2040 On 07-November-24			Bond Future	13.05	76.5159	76.0090	76.5159	8,625.00
13/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	3637	4	4	4	0.00
13/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	3611	4	4	4	0.00
13/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	3663	4	4	4	0.00
13/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4652	4	5	4	0.00
13/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4705	4	5	4	0.00
13/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4679	4	5	4	0.00
13/11/2023	2040 On 06-February-25			Bond Future	13.21	73.6083	73.0911	73.6083	0.00
13/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	3840	4	4	4	0.00
13/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	5175	5	5	5	0.00
13/11/2023	2044 On 01-February-24			Bond Future	12.70	72.1878	71.7116	72.1878	103,928.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	3972	4	4	4	0.00
13/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1081	1	1	1	0.00
13/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1101	1	1	1	0.00
13/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1061	1	1	1	0.00
13/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3077	3	3	3	0.00
13/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1452	1	1	1	15,000.00
13/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	3457	3	3	3	0.00
13/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	3383	3	3	3	0.00
13/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	3420	3	3	3	0.00
13/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	1053	1	1	1	5,000.00
13/11/2023	2044 On 02-May-24			Bond Future	12.82	73.7830	73.2964	73.7830	27.00
13/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	684	1	1	1	0.00
13/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	694	1	1	1	0.00
13/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	674	1	1	1	0.00
13/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	7450	7	7	7	0.00
13/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	7346	7	7	7	0.00
13/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	7398	7	7	7	0.00
13/11/2023	2044 On 01-August-24			Bond Future	12.95	71.0362	70.5390	71.0362	0.00
13/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2114	2	2	2	0.00
13/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2136	2	2	2	0.00
13/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2093	2	2	2	0.00
13/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5766	5	6	5	0.00
13/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5694	5	6	5	0.00
13/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5730	5	6	5	0.00
13/11/2023	2044 On 07-November-24			Bond Future	13.08	72.7557	72.2465	72.7557	0.00
13/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	3764	4	4	4	0.00
13/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	3790	4	4	4	0.00
13/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	3737	4	4	4	0.00
13/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4671	4	5	4	0.00
13/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4617	4	5	4	0.00
13/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4644	4	5	4	0.00
13/11/2023	2044 On 06-February-25			Bond Future	13.23	69.8944	69.3749	69.8944	0.00
13/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4017	4	4	4	0.00
13/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	5101	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
13/11/2023	2046 On 01-February-24			Bond Future	114.83	114.3061	114.8346	114.3061	11,513.00
13/11/2023	2046 On 02-May-24			Bond Future	115.25	114.7111	115.2516	114.7111	4,626.00
13/11/2023	2046 On 01-August-24			Bond Future	117.83	117.2793	117.8323	117.2793	0.00
13/11/2023	2046 On 07-November-24			Bond Future	118.51	117.9445	118.5108	117.9445	0.00
13/11/2023	2046 On 06-February-25			Bond Future	121.03	120.4499	121.0287	120.4499	0.00
13/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7019	6	7	6	0.00
13/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/11/2023	2050 On 01-February-24			Bond Future	113.20	113.4904	113.1953	113.4904	10,813.00
13/11/2023	2050 On 02-May-24			Bond Future	115.72	116.0262	115.7246	116.0262	3,316.00
13/11/2023	2050 On 01-August-24			Bond Future	116.01	116.3184	116.0104	116.3184	0.00
13/11/2023	2050 On 07-November-24			Bond Future	118.85	119.1645	118.8490	119.1645	0.00
13/11/2023	2050 On 06-February-25			Bond Future	119.01	119.3370	119.0131	119.3370	0.00
13/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3413	4	3	4	0.00
13/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
13/11/2023	AL37 On 01-February-24			Index Future	926.88	927.7050	926.8800	927.7050	0.00
13/11/2023	AL37 On 02-May-24			Index Future	947.37	948.2120	947.3720	948.2120	0.00
13/11/2023	AL37 On 01-August-24			Index Future	968.38	969.2300	968.3770	969.2300	0.00
13/11/2023	AL37 On 07-November-24			Index Future	991.86	992.7250	991.8550	992.7250	0.00
13/11/2023	AL37 On 06-February-25			Index Future	1012.77	1013.6470	1012.7730	1013.6470	0.00
13/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
13/11/2023	AL7T On 01-February-24			Index Future	1048.07	1051.8080	1048.0680	1051.8080	0.00
13/11/2023	AL7T On 02-May-24			Index Future	1071.24	1075.0590	1071.2400	1075.0590	0.00
13/11/2023	AL7T On 01-August-24			Index Future	1094.99	1098.8880	1094.9910	1098.8880	0.00
13/11/2023	AL7T On 07-November-24			Index Future	1121.54	1125.5250	1121.5400	1125.5250	0.00
13/11/2023	AL7T On 06-February-25			Index Future	1145.19	1149.2470	1145.1930	1149.2470	0.00
13/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
13/11/2023	ALBI On 01-February-24			Index Future	917.88	921.0520	917.8830	921.0520	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2023	ALBI On 02-May-24			Index Future	938.18	941.4120	938.1760	941.4120	0.00
13/11/2023	ALBI On 01-August-24			Index Future	958.98	962.2790	958.9770	962.2790	0.00
13/11/2023	ALBI On 07-November-24			Index Future	982.23	985.6050	982.2280	985.6050	0.00
13/11/2023	ALBI On 06-February-25			Index Future	1002.94	1006.3770	1002.9430	1006.3770	0.00
13/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C253 On 31-March-53			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
13/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	ES33 On 01-February-24			Bond Future	12.95	73.7711	73.4668	73.7711	0.00
13/11/2023	ES33 On 02-May-24			Bond Future	13.11	71.6204	71.3094	71.6204	0.00
13/11/2023	ES33 On 01-August-24			Bond Future	13.27	73.2233	72.9055	73.2233	0.00
13/11/2023	ES33 On 07-November-24			Bond Future	13.46	71.2093	70.8839	71.2093	0.00
13/11/2023	ES33 On 06-February-25			Bond Future	13.68	72.7166	72.3846	72.7166	0.00
13/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
13/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	1347	1	1	1	0.00
13/11/2023	ES42 On 01-February-24			Bond Future	13.35	69.8966	69.4955	69.8966	0.00
13/11/2023	ES42 On 02-May-24			Bond Future	13.50	67.1958	66.7859	67.1958	0.00
13/11/2023	ES42 On 01-August-24			Bond Future	13.65	68.6991	68.2801	68.6991	0.00
13/11/2023	ES42 On 07-November-24			Bond Future	13.81	66.1099	65.6807	66.1099	0.00
13/11/2023	ES42 On 06-February-25			Bond Future	14.00	67.5057	67.0678	67.5057	0.00
13/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
13/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	1326	1	1	1	0.00
13/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
13/11/2023	GOVI On 01-February-24			GOVI	904.58	907.6770	904.5830	907.6770	714.00
13/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	245830	28	25	28	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
13/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	246030	28	25	28	0.00
13/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	245930	28	25	28	0.00
13/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 02-May-24			GOVI	924.58	927.7410	924.5820	927.7410	0.00
13/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	263880	23	26	23	0.00
13/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	264080	23	26	23	0.00
13/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	263980	23	26	23	0.00
13/11/2023	GOVI On 01-August-24			GOVI	945.08	948.3050	945.0820	948.3050	0.00
13/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	17020	5	2	5	0.00
13/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	16920	5	2	5	0.00
13/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	17120	5	2	5	0.00
13/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 07-November-24			GOVI	968.00	971.2920	967.9960	971.2920	0.00
13/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	192060	23	19	23	0.00
13/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	191960	22	19	22	0.00
13/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	192160	23	19	23	0.00
13/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/11/2023	GOVI On 06-February-25			GOVI	988.41	991.7630	988.4100	991.7630	0.00
13/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	164100	20	16	20	0.00
13/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
13/11/2023	IGOV On 01-February-24			Index Future	341.93	342.0640	341.9300	342.0640	606.00
13/11/2023	IGOV On 02-May-24			Index Future	349.57	349.7070	349.5710	349.7070	16.00
13/11/2023	IGOV On 01-August-24			Index Future	357.40	357.5390	357.4020	357.5390	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
13/11/2023	IGOV On 07-November-24			Index Future	366.15	366.2900	366.1510	366.2900	0.00
13/11/2023	IGOV On 06-February-25			Index Future	373.95	374.0860	373.9500	374.0860	0.00
13/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
13/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
13/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
13/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
13/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.6300	91.6400	91.6300	0.00
13/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.29	91.6900	91.7100	91.6900	0.00
13/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.18	91.8000	91.8200	91.8000	0.00
13/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.08	91.9100	91.9200	91.9100	0.00
13/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.1000	92.1300	92.1000	0.00
13/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.81	92.1800	92.1900	92.1800	0.00
13/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.72	92.2600	92.2800	92.2600	0.00
13/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.71	92.2700	92.2900	92.2700	0.00
13/11/2023	R035 On 01-February-24			Bond Future	12.14	84.6695	84.3012	84.6695	63,536.00
13/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	56	0	0	0	400.00
13/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	242	0	0	0	400.00
13/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	6736	7	7	7	0.00
13/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2089	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2061	2	2	2	0.00
13/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2118	2	2	2	0.00
13/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1801	2	2	2	0.00
13/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1847	2	2	2	0.00
13/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1824	2	2	2	0.00
13/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	318	0	0	0	400.00
13/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	5736	5	6	5	0.00
13/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	8440	8	8	8	0.00
13/11/2023	R035 On 02-May-24			Bond Future	12.26	82.0288	81.6525	82.0288	100,132.00
13/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	766	1	1	1	0.00
13/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	754	1	1	1	0.00
13/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	742	1	1	1	0.00
13/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	6402	6	6	6	0.00
13/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	6358	6	6	6	0.00
13/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	6315	6	6	6	0.00
13/11/2023	R035 On 01-August-24			Bond Future	12.38	83.8461	83.4616	83.8461	0.00
13/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2057	2	2	2	0.00
13/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2037	2	2	2	0.00
13/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2078	2	2	2	0.00
13/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4979	5	5	5	0.00
13/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	5042	5	5	5	0.00
13/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	5010	5	5	5	0.00
13/11/2023	R035 On 07-November-24			Bond Future	12.52	81.3587	80.9650	81.3587	19,584.00
13/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	2881	3	3	3	0.00
13/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	2858	3	3	3	0.00
13/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	2904	3	3	3	0.00
13/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	4542	4	5	4	0.00
13/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	4596	4	5	4	0.00
13/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	4569	4	5	4	0.00
13/11/2023	R035 On 06-February-25			Bond Future	12.69	83.0644	82.6629	83.0644	0.00
13/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3315	4	3	4	0.00
13/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4673	4	5	4	0.00
13/11/2023	R053 On 01-February-24			Bond Future	12.64	96.8872	96.2642	96.8872	0.00
13/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	4066	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
13/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	4022	4	4	4	0.00
13/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	3978	4	4	4	0.00
13/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	2010	2	2	2	0.00
13/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1986	2	2	2	0.00
13/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1962	2	2	2	0.00
13/11/2023	R053 On 02-May-24			Bond Future	12.76	93.1639	92.5272	93.1639	5,189.00
13/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	5282	6	5	6	0.00
13/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	5199	6	5	6	0.00
13/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	5241	6	5	6	0.00
13/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	3357	3	3	3	0.00
13/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	3383	3	3	3	0.00
13/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	3331	3	3	3	0.00
13/11/2023	R053 On 01-August-24			Bond Future	12.88	95.2273	94.5766	95.2273	0.00
13/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6028	6	6	6	0.00
13/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	6067	6	6	6	0.00
13/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	5988	6	6	6	0.00
13/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	4275	4	4	4	0.00
13/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	4222	4	4	4	0.00
13/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	4249	4	4	4	0.00
13/11/2023	R053 On 07-November-24			Bond Future	13.01	91.6588	90.9926	91.6588	0.00
13/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	4984	5	5	5	0.00
13/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5019	5	5	5	0.00
13/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	4950	5	5	5	0.00
13/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	6459	6	6	6	0.00
13/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	6389	6	6	6	0.00
13/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	6424	6	6	6	0.00
13/11/2023	R053 On 06-February-25			Bond Future	13.16	93.5770	92.8972	93.5770	0.00
13/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	5325	6	5	6	0.00
13/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6808	6	7	6	0.00
13/11/2023	R186 On 01-February-24			Bond Future	9.10	104.8321	104.8052	104.8321	85,801.00
13/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1394	1	1	1	0.00
13/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1413	1	1	1	0.00
13/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1376	1	1	1	0.00
13/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	359	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
13/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	346	0	0	0	0.00
13/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	352	0	0	0	0.00
13/11/2023	R186 On 02-May-24			Bond Future	9.11	107.1491	107.1218	107.1491	10,568.00
13/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	135	0	0	0	0.00
13/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	129	0	0	0	0.00
13/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	131	0	0	0	0.00
13/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	1985	2	2	2	2,030.00
13/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3235	3	3	3	0.00
13/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	272	0	0	0	2,030.00
13/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	545	1	1	1	0.00
13/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2761	3	3	3	0.00
13/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2782	3	3	3	0.00
13/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2740	3	3	3	0.00
13/11/2023	R186 On 01-August-24			Bond Future	9.12	104.2139	104.1862	104.2139	0.00
13/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	720	1	1	1	0.00
13/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	729	1	1	1	0.00
13/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	710	1	1	1	0.00
13/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1654	2	2	2	0.00
13/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1630	2	2	2	0.00
13/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1641	2	2	2	0.00
13/11/2023	R186 On 07-November-24			Bond Future	9.12	106.7379	106.7097	106.7379	33,045.00
13/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1317	1	1	1	0.00
13/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1305	1	1	1	0.00
13/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1328	1	1	1	0.00
13/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1264	1	1	1	0.00
13/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1279	1	1	1	0.00
13/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1272	1	1	1	0.00
13/11/2023	R186 On 06-February-25			Bond Future	9.21	103.6618	103.6335	103.6618	0.00
13/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1115	1	1	1	0.00
13/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1421	1	1	1	0.00
13/11/2023	R202 On 01-February-24			Bond Future	255.51	257.0062	255.5144	257.0062	5,070.00
13/11/2023	R202 On 02-May-24			Bond Future	261.22	262.7485	261.2240	262.7485	0.00
13/11/2023	R202 On 01-August-24			Bond Future	261.98	263.5346	261.9764	263.5346	0.00
13/11/2023	R202 On 07-November-24			Bond Future	268.39	269.9828	268.3869	269.9828	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
13/11/2023	R202 On 06-February-25			Bond Future	268.87	270.5000	268.8675	270.5000	0.00
13/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	2078	4	2	4	0.00
13/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
13/11/2023	R209 On 01-February-24			Bond Future	12.21	65.2724	64.9493	65.2724	14,543.00
13/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	1532	2	2	2	0.00
13/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	1509	2	2	2	0.00
13/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	1555	2	2	2	0.00
13/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1863	2	2	2	0.00
13/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1909	2	2	2	0.00
13/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1886	2	2	2	0.00
13/11/2023	R209 On 02-May-24			Bond Future	12.32	63.5620	63.2319	63.5620	0.00
13/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	560	1	1	1	0.00
13/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	552	1	1	1	0.00
13/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	568	1	1	1	0.00
13/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5893	6	6	6	0.00
13/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5976	6	6	6	0.00
13/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5934	6	6	6	0.00
13/11/2023	R209 On 01-August-24			Bond Future	12.43	64.9700	64.6327	64.9700	0.00
13/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	1712	2	2	2	0.00
13/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	1695	2	2	2	0.00
13/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	1730	2	2	2	0.00
13/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	4598	4	5	4	0.00
13/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4657	4	5	4	0.00
13/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	4628	4	5	4	0.00
13/11/2023	R209 On 07-November-24			Bond Future	12.56	63.3853	63.0400	63.3853	5,128.00
13/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	2721	3	3	3	0.00
13/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	2741	3	3	3	0.00
13/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	2701	3	3	3	0.00
13/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	4237	4	4	4	0.00
13/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	4188	4	4	4	0.00
13/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	4213	4	4	4	0.00
13/11/2023	R209 On 06-February-25			Bond Future	12.71	64.7139	64.3616	64.7139	0.00
13/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3116	3	3	3	0.00
13/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	4262	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
13/11/2023	R210 On 01-February-24			Bond Future	230.34	230.0167	230.3370	230.0167	501.00
13/11/2023	R210 On 02-May-24			Bond Future	232.23	231.8984	232.2263	231.8984	0.00
13/11/2023	R210 On 01-August-24			Bond Future	237.43	237.0905	237.4263	237.0905	0.00
13/11/2023	R210 On 07-November-24			Bond Future	239.89	239.5507	239.8941	239.5507	0.00
13/11/2023	R210 On 06-February-25			Bond Future	244.99	244.6416	244.9936	244.6416	0.00
13/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	5384	5	5	5	0.00
13/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/11/2023	R213 On 01-February-24			Bond Future	11.11	83.5477	83.3119	83.5477	29,778.00
13/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3124	3	3	3	0.00
13/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3154	3	3	3	0.00
13/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3093	3	3	3	0.00
13/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	673	1	1	1	0.00
13/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	653	1	1	1	0.00
13/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	663	1	1	1	0.00
13/11/2023	R213 On 02-May-24			Bond Future	11.21	81.8355	81.5947	81.8355	0.00
13/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	756	1	1	1	0.00
13/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	767	1	1	1	0.00
13/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	746	1	1	1	0.00
13/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	4645	4	5	4	0.00
13/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	4579	4	5	4	0.00
13/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	4612	4	5	4	0.00
13/11/2023	R213 On 01-August-24			Bond Future	11.31	83.6486	83.4026	83.6486	0.00
13/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	1776	2	2	2	0.00
13/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	1793	2	2	2	0.00
13/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	1759	2	2	2	0.00
13/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3576	3	4	3	0.00
13/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3528	3	4	3	0.00
13/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3552	3	4	3	0.00
13/11/2023	R213 On 07-November-24			Bond Future	11.43	82.1114	81.8596	82.1114	0.00
13/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2407	3	2	3	0.00
13/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2388	3	2	3	0.00
13/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2427	3	2	3	0.00
13/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	3216	3	3	3	0.00
13/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	3255	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
13/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	3236	3	3	3	0.00
13/11/2023	R213 On 06-February-25			Bond Future	11.60	83.8348	83.5781	83.8348	0.00
13/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	2620	3	3	3	0.00
13/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3539	3	4	3	0.00
13/11/2023	R214 On 01-February-24			Bond Future	12.48	61.3979	61.0197	61.3979	14,140.00
13/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1061	1	1	1	0.00
13/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1043	1	1	1	0.00
13/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1080	1	1	1	0.00
13/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	2571	2	3	2	0.00
13/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2630	2	3	2	0.00
13/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2600	2	3	2	0.00
13/11/2023	R214 On 02-May-24			Bond Future	12.58	59.4504	59.0638	59.4504	10,172.00
13/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1568	2	2	2	7,110.00
13/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5197	6	5	6	0.00
13/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3286	4	3	4	0.00
13/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1530	2	2	2	10,000.00
13/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	602	1	1	1	0.00
13/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	593	1	1	1	0.00
13/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	611	1	1	1	0.00
13/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5998	6	6	6	0.00
13/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	6085	6	6	6	0.00
13/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	6042	6	6	6	0.00
13/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3640	3	4	3	0.00
13/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1994	2	2	2	17,110.00
13/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3698	3	4	3	0.00
13/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	1153	1	1	1	17,110.00
13/11/2023	R214 On 01-August-24			Bond Future	12.69	60.7674	60.3724	60.7674	0.00
13/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2004	2	2	2	0.00
13/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	1985	2	2	2	0.00
13/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2024	2	2	2	0.00
13/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	4393	4	4	4	0.00
13/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	4450	4	4	4	0.00
13/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	4422	4	4	4	0.00
13/11/2023	R214 On 07-November-24			Bond Future	12.81	58.9301	58.5257	58.9301	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
13/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3059	3	3	3	0.00
13/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3081	3	3	3	0.00
13/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3037	3	3	3	0.00
13/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3993	4	4	4	0.00
13/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3947	4	4	4	0.00
13/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3970	4	4	4	0.00
13/11/2023	R214 On 06-February-25			Bond Future	12.96	60.1655	59.7529	60.1655	0.00
13/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3270	3	3	3	0.00
13/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4358	4	4	4	0.00
13/11/2023	R248 On 01-February-24			Bond Future	12.61	75.2822	74.8538	75.2822	246,747.00
13/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	7020	7	7	7	0.00
13/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	3824	4	4	4	0.00
13/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1017	1	1	1	0.00
13/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1037	1	1	1	0.00
13/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	998	1	1	1	0.00
13/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	210	0	0	0	1,000.00
13/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1339	2	1	2	100.00
13/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	4863	5	5	5	0.00
13/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	817	1	1	1	1,000.00
13/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	3085	3	3	3	0.00
13/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	6896	7	7	7	0.00
13/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	3688	3	4	3	0.00
13/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	3608	3	4	3	0.00
13/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	3648	3	4	3	0.00
13/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	1160	1	1	1	1,100.00
13/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	404	0	0	0	1,100.00
13/11/2023	R248 On 02-May-24			Bond Future	12.72	72.4977	72.0597	72.4977	12,631.00
13/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	553	1	1	1	1,500.00
13/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2295	3	2	3	1,500.00
13/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	4588	5	5	5	0.00
13/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	618	1	1	1	0.00
13/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	628	1	1	1	0.00
13/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	608	1	1	1	0.00
13/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	8169	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	8057	8	8	8	0.00
13/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	8113	8	8	8	0.00
13/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	2228	2	2	2	1,500.00
13/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	4078	4	4	4	0.00
13/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	8510	8	9	8	0.00
13/11/2023	R248 On 01-August-24			Bond Future	12.83	74.1036	73.6562	74.1036	13,000.00
13/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2454	3	2	3	0.00
13/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2477	3	2	3	0.00
13/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2430	3	2	3	0.00
13/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	5413	5	5	5	0.00
13/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	5343	5	5	5	0.00
13/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	5378	5	5	5	0.00
13/11/2023	R248 On 07-November-24			Bond Future	12.96	71.4437	70.9856	71.4437	0.00
13/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	3909	4	4	4	0.00
13/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	3936	4	4	4	0.00
13/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	3881	4	4	4	0.00
13/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4853	5	5	5	0.00
13/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4799	5	5	5	0.00
13/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4826	5	5	5	0.00
13/11/2023	R248 On 06-February-25			Bond Future	13.11	72.9406	72.4732	72.9406	0.00
13/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	3598	4	4	4	0.00
13/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5742	6	6	6	0.00
13/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00