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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/11/2023 TO: 29/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	2025 On 01-February-24			Bond Future	175.17	175.1584	175.1739	175.1584	12,060.00
29/11/2023	2025 On 02-May-24			Bond Future	179.09	179.0704	179.0861	179.0704	0.00
29/11/2023	2025 On 01-August-24			Bond Future	181.21	181.1901	181.2075	181.1901	0.00
29/11/2023	2025 On 07-November-24			Bond Future	185.52	185.4996	185.5191	185.4996	75.00
29/11/2023	2029 On 01-February-24			Bond Future	127.70	127.6711	127.7043	127.6711	7,360.00
29/11/2023	2029 On 02-May-24			Bond Future	129.18	129.1476	129.1814	129.1476	0.00
29/11/2023	2029 On 01-August-24			Bond Future	132.05	132.0106	132.0461	132.0106	0.00
29/11/2023	2029 On 07-November-24			Bond Future	133.78	133.7396	133.7771	133.7396	66.00
29/11/2023	2029 On 06-February-25			Bond Future	136.61	136.5743	136.6144	136.5743	0.00
29/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4214	4	4	4	0.00
29/11/2023	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
29/11/2023	2030 On 01-February-24			Bond Future	9.96	91.0466	91.4456	91.0466	69,452.00
29/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5719	5	6	5	0.00
29/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5682	5	6	5	0.00
29/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5755	5	6	5	0.00
29/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5535	5	6	5	0.00
29/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1148	1	1	1	1,360.00
29/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	529	0	1	0	400.00
29/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1472	1	1	1	400.00
29/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	8446	8	8	8	0.00
29/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2359	2	2	2	500.00
29/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7564	7	8	7	0.00
29/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	1063	1	1	1	500.00
29/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1703	1	2	1	200.00
29/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4408	4	4	4	0.00
29/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	7158	7	7	7	0.00
29/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7527	7	8	7	0.00
29/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1304	1	1	1	500.00
29/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	35	0	0	0	500.00
29/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1142	1	1	1	0.00
29/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	43	0	0	0	200.00
29/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	189	0	0	0	700.00
29/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1362	2	1	2	0.00
29/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	876	1	1	1	0.00
29/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	587	1	1	1	0.00
29/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	35	0	0	0	500.00
29/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2183	2	2	2	0.00
29/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	22	0	0	0	400.00
29/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1018	1	1	1	0.00
29/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	104	0	0	0	1,360.00
29/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1278	2	1	2	0.00
29/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	92	0	0	0	0.00
29/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	96	0	0	0	0.00
29/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	94	0	0	0	0.00
29/11/2023	2030 On 02-May-24			Bond Future	10.02	93.0581	93.4659	93.0581	19,773.00
29/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1310	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
29/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2277	2	2	2	1,000.00
29/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7636	7	8	7	0.00
29/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	4027	4	4	4	1,080.00
29/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	9118	9	9	9	0.00
29/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1579	1	2	1	0.00
29/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1561	1	2	1	0.00
29/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1598	1	2	1	0.00
29/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3452	3	3	3	500.00
29/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4943	5	5	5	500.00
29/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11699	11	12	11	0.00
29/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	40	0	0	0	500.00
29/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	611	1	1	1	0.00
29/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1052	1	1	1	0.00
29/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2362	3	2	3	0.00
29/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2408	3	2	3	0.00
29/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2385	3	2	3	0.00
29/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	143	0	0	0	1,080.00
29/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	848	1	1	1	0.00
29/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	247	0	0	0	1,000.00
29/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	1703	2	2	2	0.00
29/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	2773	3	3	3	0.00
29/11/2023	2030 On 01-August-24			Bond Future	10.08	91.0934	91.5108	91.0934	0.00
29/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	3047	3	3	3	0.00
29/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	3070	3	3	3	0.00
29/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	3023	3	3	3	0.00
29/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	1913	2	2	2	0.00
29/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	1883	2	2	2	0.00
29/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	1898	2	2	2	0.00
29/11/2023	2030 On 07-November-24			Bond Future	10.16	93.2356	93.6636	93.2356	1,652.00
29/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3986	4	4	4	0.00
29/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	4010	4	4	4	0.00
29/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3961	4	4	4	0.00
29/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1801	2	2	2	0.00
29/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1778	2	2	2	0.00
29/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1789	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
29/11/2023	2030 On 06-February-25			Bond Future	10.26	91.1774	91.6158	91.1774	0.00
29/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3776	4	4	4	0.00
29/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2266	2	2	2	0.00
29/11/2023	2032 On 01-February-24			Bond Future	10.87	88.4608	88.9469	88.4608	86,937.00
29/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4806	4	5	4	0.00
29/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4845	4	5	4	0.00
29/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4766	4	5	4	0.00
29/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1535	1	2	1	8,500.00
29/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5448	5	5	5	0.00
29/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	147	0	0	0	1,200.00
29/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1181	1	1	1	1,200.00
29/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7991	8	8	8	0.00
29/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	821	1	1	1	500.00
29/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	2086	2	2	2	500.00
29/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	8444	8	8	8	0.00
29/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7497	7	7	7	0.00
29/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1229	1	1	1	200.00
29/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4450	4	4	4	0.00
29/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2880	3	3	3	0.00
29/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3680	3	4	3	0.00
29/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	490	1	0	1	8,500.00
29/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	708	1	1	1	17,000.00
29/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	348	0	0	0	200.00
29/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	1674	2	2	2	0.00
29/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	92	0	0	0	200.00
29/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	61	0	0	0	500.00
29/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1044	1	1	1	0.00
29/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2195	3	2	3	0.00
29/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	74	0	0	0	1,200.00
29/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	1724	2	2	2	0.00
29/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4438	5	4	5	0.00
29/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	226	0	0	0	0.00
29/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1400	2	1	2	0.00
29/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	303	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
29/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	293	0	0	0	0.00
29/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	298	0	0	0	0.00
29/11/2023	2032 On 02-May-24			Bond Future	10.96	86.2531	86.7499	86.2531	62,106.00
29/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1215	1	1	1	1,000.00
29/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2181	2	2	2	1,000.00
29/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8908	8	9	8	0.00
29/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1614	1	2	1	500.00
29/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2755	2	3	2	500.00
29/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9960	10	10	10	0.00
29/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3489	3	3	3	1,550.00
29/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10591	10	11	10	0.00
29/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1539	1	2	1	0.00
29/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1558	1	2	1	0.00
29/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1521	1	2	1	0.00
29/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1730	2	2	2	1,550.00
29/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1576	1	2	1	500.00
29/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	3083	3	3	3	0.00
29/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4959	5	5	5	0.00
29/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1058	1	1	1	500.00
29/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	1900	2	2	2	500.00
29/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3423	4	3	4	0.00
29/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3514	4	4	4	0.00
29/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3453	4	3	4	0.00
29/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3483	4	3	4	0.00
29/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	216	0	0	0	1,550.00
29/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	1662	2	2	2	0.00
29/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3190	3	3	3	0.00
29/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	266	0	0	0	500.00
29/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2130	2	2	2	0.00
29/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3364	4	3	4	0.00
29/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	353	0	0	0	1,000.00
29/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	2639	3	3	3	0.00
29/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4087	4	4	4	0.00
29/11/2023	2032 On 01-August-24			Bond Future	11.05	88.1444	88.6526	88.1444	0.00
29/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	3185	3	3	3	0.00

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29/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	3159	3	3	3	0.00
29/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	3210	3	3	3	0.00
29/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	2751	3	3	3	0.00
29/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	2791	3	3	3	0.00
29/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	2771	3	3	3	0.00
29/11/2023	2032 On 07-November-24			Bond Future	11.16	86.0502	86.5713	86.0502	1,345.00
29/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9861	9	10	9	0.00
29/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4389	4	4	4	1,615.00
29/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3947	4	4	4	0.00
29/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3920	4	4	4	0.00
29/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3974	4	4	4	0.00
29/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2519	3	3	3	0.00
29/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2553	3	3	3	0.00
29/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2536	3	3	3	0.00
29/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	715	1	1	1	1,615.00
29/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2281	2	2	2	0.00
29/11/2023	2032 On 06-February-25			Bond Future	11.29	87.8495	88.3828	87.8495	0.00
29/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4514	4	5	4	0.00
29/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2679	3	3	3	0.00
29/11/2023	2033 On 01-February-24			Bond Future	122.02	121.5831	122.0166	121.5831	8,079.00
29/11/2023	2033 On 02-May-24			Bond Future	123.27	122.8272	123.2701	122.8272	0.00
29/11/2023	2033 On 01-August-24			Bond Future	126.00	125.5501	126.0038	125.5501	0.00
29/11/2023	2033 On 07-November-24			Bond Future	127.49	127.0273	127.4929	127.0273	0.00
29/11/2023	2033 On 06-February-25			Bond Future	130.20	129.7198	130.1971	129.7198	0.00
29/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5257	5	5	5	0.00
29/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/11/2023	2037 On 01-February-24			Bond Future	11.93	77.2785	77.7985	77.2785	135,484.00
29/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	3108	3	3	3	0.00
29/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	3071	3	3	3	0.00
29/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	3144	3	3	3	0.00
29/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9922	9	10	9	0.00
29/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5560	5	6	5	0.00
29/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2314	2	2	2	2,500.00
29/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	371	0	0	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1425	2	1	2	0.00
29/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	63	0	0	0	2,500.00
29/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	990	1	1	1	0.00
29/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1021	1	1	1	0.00
29/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1005	1	1	1	0.00
29/11/2023	2037 On 02-May-24			Bond Future	12.03	78.9859	79.5173	78.9859	0.00
29/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1383	1	1	1	0.00
29/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1364	1	1	1	0.00
29/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1402	1	1	1	0.00
29/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4597	5	5	5	0.00
29/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	4673	5	5	5	0.00
29/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	4635	5	5	5	0.00
29/11/2023	2037 On 01-August-24			Bond Future	12.15	76.4620	77.0056	76.4620	0.00
29/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	9212	9	9	9	0.00
29/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6851	6	7	6	0.00
29/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3404	3	3	3	0.00
29/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3431	3	3	3	1,383.00
29/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3376	3	3	3	0.00
29/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3670	4	4	4	0.00
29/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3620	4	4	4	0.00
29/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3645	4	4	4	0.00
29/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1735	2	2	2	1,383.00
29/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1104	1	1	1	1,383.00
29/11/2023	2037 On 07-November-24			Bond Future	12.27	78.2593	78.8164	78.2593	9,101.00
29/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	5059	5	5	5	0.00
29/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	5089	5	5	5	0.00
29/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	5030	5	5	5	0.00
29/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3507	4	4	4	0.00
29/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3466	4	3	4	0.00
29/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3486	4	3	4	0.00
29/11/2023	2037 On 06-February-25			Bond Future	12.41	75.6355	76.2055	75.6355	0.00
29/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5501	5	6	5	0.00
29/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3756	4	4	4	0.00
29/11/2023	2038 On 01-February-24			Bond Future	130.73	130.1661	130.7333	130.1661	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
29/11/2023	2038 On 02-May-24			Bond Future	133.65	133.0733	133.6531	133.0733	1,706.00
29/11/2023	2038 On 01-August-24			Bond Future	134.54	133.9418	134.5354	133.9418	0.00
29/11/2023	2038 On 07-November-24			Bond Future	137.74	137.1269	137.7358	137.1269	0.00
29/11/2023	2038 On 06-February-25			Bond Future	138.52	137.9011	138.5249	137.9011	0.00
29/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3295	3	3	3	0.00
29/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/11/2023	2040 On 01-February-24			Bond Future	12.17	77.6228	78.0267	77.6228	126,846.00
29/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2338	2	2	2	0.00
29/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4654	4	5	4	0.00
29/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	9138	9	9	9	0.00
29/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2473	2	2	2	0.00
29/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2508	2	3	2	0.00
29/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2439	2	2	2	0.00
29/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1539	2	2	2	0.00
29/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1494	2	1	2	0.00
29/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1517	2	2	2	0.00
29/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	118	0	0	0	0.00
29/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	638	1	1	1	0.00
29/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1608	2	2	2	0.00
29/11/2023	2040 On 02-May-24			Bond Future	12.28	79.3378	79.7505	79.3378	0.00
29/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1327	1	1	1	0.00
29/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1346	1	1	1	0.00
29/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1308	1	1	1	0.00
29/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5313	6	5	6	0.00
29/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5228	6	5	6	0.00
29/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5270	6	5	6	0.00
29/11/2023	2040 On 01-August-24			Bond Future	12.40	76.5713	76.9937	76.5713	0.00
29/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3578	3	4	3	0.00
29/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3548	3	4	3	0.00
29/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3607	3	4	3	0.00
29/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	3928	4	4	4	0.00
29/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	3982	4	4	4	0.00
29/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	3955	4	4	4	0.00
29/11/2023	2040 On 07-November-24			Bond Future	12.52	78.3708	78.8039	78.3708	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
29/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5301	5	5	5	0.00
29/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5269	5	5	5	0.00
29/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5333	5	5	5	0.00
29/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3527	4	4	4	0.00
29/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3569	4	4	4	0.00
29/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3548	4	4	4	0.00
29/11/2023	2040 On 06-February-25			Bond Future	12.66	75.4983	75.9417	75.4983	0.00
29/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5547	5	6	5	0.00
29/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4031	4	4	4	0.00
29/11/2023	2044 On 01-February-24			Bond Future	12.23	73.8796	74.3453	73.8796	100,146.00
29/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5958	6	6	6	0.00
29/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2115	2	2	2	0.00
29/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	2083	2	2	2	0.00
29/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2147	2	2	2	0.00
29/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4867	5	5	5	0.00
29/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	608	1	1	1	15,000.00
29/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	1794	2	2	2	0.00
29/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	1846	2	2	2	0.00
29/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	1820	2	2	2	0.00
29/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	406	0	0	0	5,000.00
29/11/2023	2044 On 02-May-24			Bond Future	12.33	75.5119	75.9878	75.5119	27.00
29/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1337	1	1	1	0.00
29/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1318	1	1	1	0.00
29/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1356	1	1	1	0.00
29/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5317	6	5	6	0.00
29/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5403	6	5	6	0.00
29/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5360	6	5	6	0.00
29/11/2023	2044 On 01-August-24			Bond Future	12.44	72.7866	73.2735	72.7866	0.00
29/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3375	3	3	3	0.00
29/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3403	3	3	3	0.00
29/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3346	3	3	3	0.00
29/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4285	5	4	5	0.00
29/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4227	4	4	4	0.00
29/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4256	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
29/11/2023	2044 On 07-November-24			Bond Future	12.57	74.4972	74.9962	74.4972	0.00
29/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5432	5	5	5	0.00
29/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5465	5	5	5	0.00
29/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5400	5	5	5	0.00
29/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3584	4	4	4	0.00
29/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3542	4	4	4	0.00
29/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3563	4	4	4	0.00
29/11/2023	2044 On 06-February-25			Bond Future	12.70	71.6688	72.1794	71.6688	0.00
29/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5741	5	6	5	0.00
29/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4021	4	4	4	0.00
29/11/2023	2046 On 01-February-24			Bond Future	115.17	114.4299	115.1715	114.4299	11,904.00
29/11/2023	2046 On 02-May-24			Bond Future	115.58	114.8252	115.5831	114.8252	4,626.00
29/11/2023	2046 On 01-August-24			Bond Future	118.15	117.3704	118.1460	117.3704	0.00
29/11/2023	2046 On 07-November-24			Bond Future	118.74	117.9444	118.7395	117.9444	0.00
29/11/2023	2046 On 06-February-25			Bond Future	121.26	120.4423	121.2560	120.4423	0.00
29/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7246	6	7	6	0.00
29/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
29/11/2023	2050 On 01-February-24			Bond Future	114.75	113.8292	114.7524	113.8292	10,813.00
29/11/2023	2050 On 02-May-24			Bond Future	117.32	116.3714	117.3152	116.3714	3,316.00
29/11/2023	2050 On 01-August-24			Bond Future	117.60	116.6328	117.5982	116.6328	0.00
29/11/2023	2050 On 07-November-24			Bond Future	120.40	119.4062	120.3958	119.4062	0.00
29/11/2023	2050 On 06-February-25			Bond Future	120.57	119.5602	120.5724	119.5602	0.00
29/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	4972	4	5	4	0.00
29/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	AL37 On 01-February-24			Index Future	941.06	938.4730	941.0640	938.4730	0.00
29/11/2023	AL37 On 02-May-24			Index Future	961.85	959.2050	961.8530	959.2050	0.00
29/11/2023	AL37 On 01-August-24			Index Future	982.96	980.2560	982.9640	980.2560	0.00
29/11/2023	AL37 On 07-November-24			Index Future	1006.13	1003.3520	1006.1270	1003.3520	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
29/11/2023	AL37 On 06-February-25			Index Future	1027.27	1024.4370	1027.2740	1024.4370	0.00
29/11/2023	AL7T On 01-February-24			Index Future	1081.37	1075.4150	1081.3700	1075.4150	0.00
29/11/2023	AL7T On 02-May-24			Index Future	1105.26	1099.1730	1105.2600	1099.1730	0.00
29/11/2023	AL7T On 01-August-24			Index Future	1129.52	1123.2940	1129.5180	1123.2940	0.00
29/11/2023	AL7T On 07-November-24			Index Future	1156.14	1149.7620	1156.1350	1149.7620	0.00
29/11/2023	AL7T On 06-February-25			Index Future	1180.44	1173.9230	1180.4350	1173.9230	0.00
29/11/2023	ALBI On 01-February-24			Index Future	943.30	938.8900	943.2950	938.8900	100.00
29/11/2023	ALBI On 02-May-24			Index Future	964.13	959.6320	964.1340	959.6320	0.00
29/11/2023	ALBI On 01-August-24			Index Future	985.30	980.6910	985.2950	980.6910	0.00
29/11/2023	ALBI On 07-November-24			Index Future	1008.51	1003.7990	1008.5130	1003.7990	0.00
29/11/2023	ALBI On 06-February-25			Index Future	1029.71	1024.8920	1029.7100	1024.8920	0.00
29/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	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
29/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	ES33 On 01-February-24			Bond Future	12.41	75.3825	75.8164	75.3825	0.00
29/11/2023	ES33 On 02-May-24			Bond Future	12.55	73.2674	73.7108	73.2674	0.00
29/11/2023	ES33 On 01-August-24			Bond Future	12.69	74.8908	75.3447	74.8908	0.00
29/11/2023	ES33 On 07-November-24			Bond Future	12.86	72.8670	73.3323	72.8670	0.00
29/11/2023	ES33 On 06-February-25			Bond Future	13.05	74.4059	74.8822	74.4059	0.00
29/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1151	1	1	1	0.00
29/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
29/11/2023	ES42 On 01-February-24			Bond Future	12.91	71.3540	71.7210	71.3540	0.00
29/11/2023	ES42 On 02-May-24			Bond Future	13.04	68.6851	69.0602	68.6851	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
29/11/2023	ES42 On 01-August-24			Bond Future	13.17	70.2064	70.5904	70.2064	0.00
29/11/2023	ES42 On 07-November-24			Bond Future	13.33	67.6057	67.9995	67.6057	0.00
29/11/2023	ES42 On 06-February-25			Bond Future	13.49	69.0305	69.4336	69.0305	0.00
29/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1040	1	1	1	0.00
29/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/11/2023	GOVI On 01-February-24			GOVI	929.75	925.3760	929.7460	925.3760	711.00
29/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	497660	45	50	45	0.00
29/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	497560	45	50	45	0.00
29/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	497460	45	50	45	0.00
29/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 02-May-24			GOVI	950.29	945.8190	950.2850	945.8190	0.00
29/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	6850	5	1	5	0.00
29/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	7050	5	1	5	0.00
29/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	6950	5	1	5	0.00
29/11/2023	GOVI On 01-August-24			GOVI	971.14	966.5760	971.1420	966.5760	0.00
29/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	277520	23	28	23	0.00
29/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	277720	23	28	23	0.00
29/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	277620	23	28	23	0.00
29/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 07-November-24			GOVI	994.03	989.3510	994.0270	989.3510	0.00
29/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	452470	41	45	41	0.00
29/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	452370	41	45	41	0.00
29/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	452270	41	45	41	0.00
29/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
29/11/2023	GOVI On 06-February-25			GOVI	1014.92	1010.1410	1014.9200	1010.1410	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
29/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	429200	38	43	38	0.00
29/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
29/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2023	IGOV On 01-February-24			Index Future	344.26	342.9150	344.2640	342.9150	606.00
29/11/2023	IGOV On 02-May-24			Index Future	351.95	350.5730	351.9530	350.5730	16.00
29/11/2023	IGOV On 01-August-24			Index Future	359.76	358.3480	359.7580	358.3480	0.00
29/11/2023	IGOV On 07-November-24			Index Future	368.32	366.8760	368.3220	366.8760	0.00
29/11/2023	IGOV On 06-February-25			Index Future	376.14	374.6630	376.1410	374.6630	0.00
29/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
29/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
29/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.28	91.7200	91.7200	91.7200	0.00
29/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.19	91.8000	91.8100	91.8000	0.00
29/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.17	91.8300	91.8300	91.8300	0.00
29/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05	91.9300	91.9500	91.9300	0.00
29/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.83	92.1600	92.1700	92.1600	0.00
29/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.51	92.4400	92.4900	92.4400	0.00
29/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.38	92.5800	92.6200	92.5800	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
29/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.29	92.6700	92.7100	92.6700	0.00
29/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.24	92.7000	92.7600	92.7000	0.00
29/11/2023	R035 On 01-February-24			Bond Future	11.60	86.6414	87.1608	86.6414	68,347.00
29/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	183	0	0	0	400.00
29/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	698	1	1	1	400.00
29/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	9349	9	9	9	0.00
29/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3823	3	4	3	0.00
29/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3862	3	4	3	0.00
29/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3783	3	4	3	0.00
29/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	709	1	1	1	0.00
29/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	686	1	1	1	0.00
29/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	698	1	1	1	0.00
29/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	71	0	0	0	400.00
29/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3333	4	3	4	0.00
29/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	5708	6	6	6	0.00
29/11/2023	R035 On 02-May-24			Bond Future	11.69	84.0438	84.5745	84.0438	105,087.00
29/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1565	1	2	1	0.00
29/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1585	1	2	1	0.00
29/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1544	1	2	1	0.00
29/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4282	5	4	5	0.00
29/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4212	5	4	5	0.00
29/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4247	5	4	5	0.00
29/11/2023	R035 On 01-August-24			Bond Future	11.80	85.8868	86.4298	85.8868	0.00
29/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3441	3	3	3	0.00
29/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3412	3	3	3	0.00
29/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3469	3	3	3	0.00
29/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3401	4	3	4	0.00
29/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3450	4	3	4	0.00
29/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3426	4	3	4	0.00
29/11/2023	R035 On 07-November-24			Bond Future	11.92	83.3910	83.9475	83.3910	19,584.00
29/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4513	4	5	4	0.00
29/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4484	4	4	4	0.00
29/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4543	4	5	4	0.00
29/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3199	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
29/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3240	3	3	3	0.00
29/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3219	3	3	3	0.00
29/11/2023	R035 On 06-February-25			Bond Future	12.07	85.1351	85.7045	85.1351	0.00
29/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	5010	5	5	5	0.00
29/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3326	4	3	4	0.00
29/11/2023	R053 On 01-February-24			Bond Future	12.16	99.2189	99.7924	99.2189	0.00
29/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6404	6	6	6	0.00
29/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	6348	6	6	6	0.00
29/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6459	6	6	6	0.00
29/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	827	1	1	1	0.00
29/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	853	1	1	1	0.00
29/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	840	1	1	1	0.00
29/11/2023	R053 On 02-May-24			Bond Future	12.26	95.5463	96.1323	95.5463	5,189.00
29/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7541	7	8	7	0.00
29/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7591	7	8	7	0.00
29/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7491	7	7	7	0.00
29/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2070	2	2	2	0.00
29/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2035	2	2	2	0.00
29/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2052	2	2	2	0.00
29/11/2023	R053 On 01-August-24			Bond Future	12.36	97.6409	98.2405	97.6409	0.00
29/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8489	8	8	8	0.00
29/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8536	8	9	8	0.00
29/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8443	8	8	8	0.00
29/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3066	3	3	3	0.00
29/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3027	3	3	3	0.00
29/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3046	3	3	3	0.00
29/11/2023	R053 On 07-November-24			Bond Future	12.48	94.0643	94.6790	94.0643	0.00
29/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	7215	7	7	7	0.00
29/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	7257	7	7	7	0.00
29/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	7173	7	7	7	0.00
29/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	4997	5	5	5	0.00
29/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	4941	5	5	5	0.00
29/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	4969	5	5	5	0.00
29/11/2023	R053 On 06-February-25			Bond Future	12.61	96.0286	96.6576	96.0286	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
29/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7646	7	8	7	0.00
29/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5369	6	5	6	0.00
29/11/2023	R186 On 01-February-24			Bond Future	8.73	105.5567	105.7355	105.5567	76,901.00
29/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	2087	2	2	2	0.00
29/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	2065	2	2	2	0.00
29/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	2110	2	2	2	0.00
29/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	112	0	0	0	0.00
29/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	117	0	0	0	0.00
29/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	114	0	0	0	0.00
29/11/2023	R186 On 02-May-24			Bond Future	8.70	107.8888	108.0714	107.8888	10,568.00
29/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	280	0	0	0	0.00
29/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	275	0	0	0	0.00
29/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	286	0	0	0	0.00
29/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	4045	4	4	4	0.00
29/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2678	3	3	3	2,030.00
29/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	132	0	0	0	2,030.00
29/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	288	0	0	0	0.00
29/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	1941	2	2	2	0.00
29/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	1979	2	2	2	0.00
29/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	1960	2	2	2	0.00
29/11/2023	R186 On 01-August-24			Bond Future	8.68	104.9464	105.1339	104.9464	0.00
29/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1121	1	1	1	0.00
29/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1134	1	1	1	0.00
29/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1109	1	1	1	0.00
29/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1104	1	1	1	0.00
29/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1086	1	1	1	0.00
29/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1095	1	1	1	0.00
29/11/2023	R186 On 07-November-24			Bond Future	8.65	107.4150	107.6079	107.4150	44,884.00
29/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1825	2	2	2	0.00
29/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1812	2	2	2	0.00
29/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1838	2	2	2	0.00
29/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	876	1	1	1	0.00
29/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	888	1	1	1	0.00
29/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	882	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
29/11/2023	R186 On 06-February-25			Bond Future	8.68	104.3480	104.5464	104.3480	0.00
29/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1603	1	2	1	0.00
29/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	996	1	1	1	0.00
29/11/2023	R202 On 01-February-24			Bond Future	258.65	257.8292	258.6497	257.8292	5,070.00
29/11/2023	R202 On 02-May-24			Bond Future	264.43	263.5874	264.4261	263.5874	0.00
29/11/2023	R202 On 01-August-24			Bond Future	265.17	264.3066	265.1659	264.3066	0.00
29/11/2023	R202 On 07-November-24			Bond Future	271.47	270.5927	271.4747	270.5927	6.00
29/11/2023	R202 On 06-February-25			Bond Future	271.98	271.0709	271.9753	271.0709	0.00
29/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5185	4	5	4	0.00
29/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
29/11/2023	R209 On 01-February-24			Bond Future	11.68	66.9425	67.3965	66.9425	14,324.00
29/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2882	3	3	3	0.00
29/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2915	3	3	3	0.00
29/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2849	3	3	3	0.00
29/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	801	1	1	1	0.00
29/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	776	1	1	1	0.00
29/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	789	1	1	1	0.00
29/11/2023	R209 On 02-May-24			Bond Future	11.77	65.2684	65.7323	65.2684	0.00
29/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1180	1	1	1	0.00
29/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1197	1	1	1	0.00
29/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1164	1	1	1	0.00
29/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4088	4	4	4	0.00
29/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4021	4	4	4	0.00
29/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4054	4	4	4	0.00
29/11/2023	R209 On 01-August-24			Bond Future	11.87	66.6996	67.1741	66.6996	0.00
29/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2863	3	3	3	0.00
29/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2839	3	3	3	0.00
29/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2888	3	3	3	0.00
29/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3215	3	3	3	0.00
29/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3260	4	3	4	0.00
29/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3238	3	3	3	0.00
29/11/2023	R209 On 07-November-24			Bond Future	11.98	65.1113	65.5976	65.1113	5,128.00
29/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	4111	4	4	4	0.00
29/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	4136	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
29/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	4085	4	4	4	0.00
29/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3064	3	3	3	0.00
29/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3026	3	3	3	0.00
29/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3045	3	3	3	0.00
29/11/2023	R209 On 06-February-25			Bond Future	12.11	66.4727	66.9702	66.4727	0.00
29/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4620	4	5	4	0.00
29/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3157	3	3	3	0.00
29/11/2023	R210 On 01-February-24			Bond Future	231.64	231.5837	231.6440	231.5837	501.00
29/11/2023	R210 On 02-May-24			Bond Future	233.54	233.4809	233.5424	233.4809	0.00
29/11/2023	R210 On 01-August-24			Bond Future	238.72	238.6566	238.7211	238.6566	0.00
29/11/2023	R210 On 07-November-24			Bond Future	241.04	240.9717	241.0399	240.9717	60.00
29/11/2023	R210 On 06-February-25			Bond Future	246.15	246.0775	246.1505	246.0775	0.00
29/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6540	6	7	6	0.00
29/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/11/2023	R213 On 01-February-24			Bond Future	10.52	85.3494	85.8104	85.3494	29,296.00
29/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	5129	5	5	5	0.00
29/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	5092	5	5	5	0.00
29/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	5166	5	5	5	0.00
29/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	167	0	0	0	0.00
29/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	173	0	0	0	0.00
29/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	170	0	0	0	0.00
29/11/2023	R213 On 02-May-24			Bond Future	10.59	83.6764	84.1476	83.6764	0.00
29/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1533	1	2	1	0.00
29/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1515	1	2	1	0.00
29/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1551	1	2	1	0.00
29/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	2811	3	3	3	0.00
29/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	2861	3	3	3	0.00
29/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	2836	3	3	3	0.00
29/11/2023	R213 On 01-August-24			Bond Future	10.67	85.5116	85.9937	85.5116	0.00
29/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	3038	3	3	3	0.00
29/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	3062	3	3	3	0.00
29/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	3015	3	3	3	0.00
29/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2241	2	2	2	0.00
29/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2207	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
29/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2223	2	2	2	0.00
29/11/2023	R213 On 07-November-24			Bond Future	10.77	83.9616	84.4558	83.9616	15,993.00
29/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3848	4	4	4	0.00
29/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3823	4	4	4	0.00
29/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3873	4	4	4	0.00
29/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2067	2	2	2	0.00
29/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2094	2	2	2	0.00
29/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2081	2	2	2	0.00
29/11/2023	R213 On 06-February-25			Bond Future	10.90	85.7193	86.2251	85.7193	0.00
29/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	4064	4	4	4	0.00
29/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2335	3	2	3	0.00
29/11/2023	R214 On 01-February-24			Bond Future	12.04	62.7459	63.0867	62.7459	10,908.00
29/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1883	2	2	2	0.00
29/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1911	2	2	2	0.00
29/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1855	2	2	2	0.00
29/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1376	2	1	2	0.00
29/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1335	1	1	1	0.00
29/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1355	2	1	2	0.00
29/11/2023	R214 On 02-May-24			Bond Future	12.13	60.8277	61.1759	60.8277	10,172.00
29/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2548	2	3	2	7,110.00
29/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6869	7	7	7	0.00
29/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4698	4	5	4	0.00
29/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2497	2	2	2	10,000.00
29/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1133	1	1	1	0.00
29/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1149	1	1	1	0.00
29/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1117	1	1	1	0.00
29/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4497	5	4	5	0.00
29/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4425	5	4	5	0.00
29/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4461	5	4	5	0.00
29/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2508	3	3	3	0.00
29/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1294	1	1	1	17,110.00
29/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2554	3	3	3	0.00
29/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	713	1	1	1	17,110.00
29/11/2023	R214 On 01-August-24			Bond Future	12.23	62.1616	62.5180	62.1616	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
29/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	3057	3	3	3	0.00
29/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	3032	3	3	3	0.00
29/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	3082	3	3	3	0.00
29/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3306	3	3	3	0.00
29/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3352	4	3	4	0.00
29/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3329	4	3	4	0.00
29/11/2023	R214 On 07-November-24			Bond Future	12.34	60.3162	60.6815	60.3162	0.00
29/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4351	4	4	4	0.00
29/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4377	4	4	4	0.00
29/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4324	4	4	4	0.00
29/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3125	3	3	3	0.00
29/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3087	3	3	3	0.00
29/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3106	3	3	3	0.00
29/11/2023	R214 On 06-February-25			Bond Future	12.47	61.5776	61.9515	61.5776	0.00
29/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4606	4	5	4	0.00
29/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3495	4	3	4	0.00
29/11/2023	R248 On 01-February-24			Bond Future	12.14	77.1045	77.5522	77.1045	246,308.00
29/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9437	9	9	9	0.00
29/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5818	5	6	5	0.00
29/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	2030	2	2	2	0.00
29/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	2062	2	2	2	0.00
29/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1999	2	2	2	0.00
29/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	544	0	1	0	0.00
29/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2532	2	3	2	0.00
29/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	7038	7	7	7	0.00
29/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	294	0	0	0	0.00
29/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1580	2	2	2	0.00
29/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4532	5	5	5	0.00
29/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	1990	2	2	2	0.00
29/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	1934	2	2	2	0.00
29/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	1962	2	2	2	0.00
29/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	456	1	0	1	0.00
29/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	122	0	0	0	0.00
29/11/2023	R248 On 02-May-24			Bond Future	12.23	74.3598	74.8172	74.3598	13,010.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1116	1	1	1	0.00
29/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3708	3	4	3	0.00
29/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6524	6	7	6	0.00
29/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1240	1	1	1	0.00
29/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1259	1	1	1	0.00
29/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1222	1	1	1	0.00
29/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6025	6	6	6	0.00
29/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	5931	6	6	6	0.00
29/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	5978	6	6	6	0.00
29/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1407	2	1	2	0.00
29/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2734	3	3	3	0.00
29/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6315	7	6	7	0.00
29/11/2023	R248 On 01-August-24			Bond Future	12.33	75.9903	76.4584	75.9903	13,000.00
29/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3842	4	4	4	0.00
29/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3873	4	4	4	0.00
29/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3811	4	4	4	0.00
29/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	3992	4	4	4	0.00
29/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	3937	4	4	4	0.00
29/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	3964	4	4	4	0.00
29/11/2023	R248 On 07-November-24			Bond Future	12.45	73.3249	73.8048	73.3249	0.00
29/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5631	5	6	5	0.00
29/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5663	5	6	5	0.00
29/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5598	5	6	5	0.00
29/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3751	4	4	4	0.00
29/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3707	4	4	4	0.00
29/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3729	4	4	4	0.00
29/11/2023	R248 On 06-February-25			Bond Future	12.58	74.8578	75.3487	74.8578	0.00
29/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5267	5	5	5	0.00
29/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4535	5	5	5	0.00
29/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/11/2023	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
29/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00