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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/12/2023 TO: 14/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	2025 On 01-February-24			Bond Future	176.20	175.8389	176.1972	175.8389	11,910.00
14/12/2023	2025 On 02-May-24			Bond Future	180.15	179.7798	180.1462	179.7798	0.00
14/12/2023	2025 On 01-August-24			Bond Future	182.32	181.9479	182.3213	181.9479	0.00
14/12/2023	2025 On 07-November-24			Bond Future	186.62	186.2329	186.6159	186.2329	75.00
14/12/2023	2029 On 01-February-24			Bond Future	130.43	129.2701	130.4280	129.2701	7,360.00
14/12/2023	2029 On 02-May-24			Bond Future	131.98	130.7984	131.9820	130.7984	0.00
14/12/2023	2029 On 01-August-24			Bond Future	134.93	133.7159	134.9262	133.7159	0.00
14/12/2023	2029 On 07-November-24			Bond Future	136.70	135.4597	136.6974	135.4597	66.00
14/12/2023	2029 On 06-February-25			Bond Future	139.61	138.3418	139.6065	138.3418	0.00
14/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7207	6	7	6	0.00
14/12/2023	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
14/12/2023	2030 On 01-February-24			Bond Future	9.78	90.9613	92.2144	90.9613	93,112.00
14/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6431	5	6	5	0.00
14/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6468	5	6	5	0.00
14/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6393	5	6	5	0.00
14/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6241	5	6	5	0.00
14/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1402	1	1	1	1,360.00
14/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	588	0	1	0	400.00
14/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1804	1	2	1	400.00
14/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9200	8	9	8	0.00
14/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2844	2	3	2	500.00
14/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8311	7	8	7	0.00
14/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1295	1	1	1	500.00
14/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2081	1	2	1	200.00
14/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5071	4	5	4	0.00
14/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7899	7	8	7	0.00
14/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8273	7	8	7	0.00
14/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1598	1	2	1	500.00
14/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	13	0	0	0	500.00
14/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	667	1	1	1	0.00
14/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	16	0	0	0	200.00
14/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	83	0	0	0	700.00
14/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	486	1	0	1	0.00
14/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	303	1	0	1	0.00
14/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	12	0	0	0	500.00
14/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	825	1	1	1	0.00
14/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	6	0	0	0	400.00
14/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	581	1	1	1	0.00
14/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1475	2	1	2	0.00
14/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	41	0	0	0	1,360.00
14/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	764	1	1	1	0.00
14/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	38	0	0	0	0.00
14/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	36	0	0	0	0.00
14/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	37	0	0	0	0.00
14/12/2023	2030 On 02-May-24			Bond Future	9.82	92.9777	94.2587	92.9777	21,416.00
14/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1527	1	2	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
14/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4539	4	5	4	1,080.00
14/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9843	9	10	9	0.00
14/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2624	2	3	2	1,000.00
14/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8322	7	8	7	0.00
14/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1836	1	2	1	0.00
14/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1857	1	2	1	0.00
14/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1816	1	2	1	0.00
14/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3917	3	4	3	500.00
14/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5516	4	6	4	500.00
14/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12470	11	12	11	0.00
14/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	17	0	0	0	500.00
14/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	391	1	0	1	0.00
14/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	725	1	1	1	0.00
14/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1869	3	2	3	0.00
14/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1829	3	2	3	0.00
14/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1849	3	2	3	0.00
14/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	139	0	0	0	1,000.00
14/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	75	0	0	0	1,080.00
14/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	567	1	1	1	0.00
14/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1258	2	1	2	0.00
14/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2198	3	2	3	0.00
14/12/2023	2030 On 01-August-24			Bond Future	9.87	91.0238	92.3333	91.0238	0.00
14/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3445	3	3	3	0.00
14/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3471	3	3	3	0.00
14/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3420	3	3	3	0.00
14/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1487	2	1	2	0.00
14/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1462	2	1	2	0.00
14/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1474	2	1	2	0.00
14/12/2023	2030 On 07-November-24			Bond Future	9.94	93.1422	94.4826	93.1422	1,652.00
14/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4417	4	4	4	0.00
14/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4444	4	4	4	0.00
14/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4391	4	4	4	0.00
14/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1412	2	1	2	0.00
14/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1392	2	1	2	0.00
14/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1402	2	1	2	0.00

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14/12/2023	2030 On 06-February-25			Bond Future	10.03	91.0900	92.4591	91.0900	0.00
14/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4075	3	4	3	0.00
14/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1722	2	2	2	0.00
14/12/2023	2032 On 01-February-24			Bond Future	10.65	88.6832	90.0040	88.6832	88,471.00
14/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5669	4	6	4	0.00
14/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5626	4	6	4	0.00
14/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	5712	5	6	5	0.00
14/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1910	1	2	1	8,500.00
14/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6355	5	6	5	0.00
14/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	98	0	0	0	1,200.00
14/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1457	1	1	1	1,200.00
14/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	8994	8	9	8	0.00
14/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	980	0	1	0	500.00
14/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2593	2	3	2	500.00
14/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9456	8	9	8	0.00
14/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8488	7	8	7	0.00
14/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1519	1	2	1	200.00
14/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5285	4	5	4	0.00
14/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4439	3	4	3	0.00
14/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3532	3	4	3	0.00
14/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3613	3	4	3	0.00
14/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	290	1	0	1	8,500.00
14/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	303	1	0	1	17,000.00
14/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	192	0	0	0	8,500.00
14/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	126	0	0	0	200.00
14/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	908	2	1	2	0.00
14/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	26	0	0	0	200.00
14/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	16	0	0	0	500.00
14/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	493	1	0	1	0.00
14/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1297	2	1	2	0.00
14/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	20	0	0	0	1,200.00
14/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	943	2	1	2	0.00
14/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3332	5	3	5	0.00
14/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	75	0	0	0	0.00

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14/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	719	1	1	1	0.00
14/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	103	0	0	0	0.00
14/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	107	0	0	0	0.00
14/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	105	0	0	0	0.00
14/12/2023	2032 On 02-May-24			Bond Future	10.73	86.4869	87.8371	86.4869	61,448.00
14/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2608	2	3	2	1,000.00
14/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	9851	9	10	9	0.00
14/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1456	1	1	1	1,000.00
14/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1933	1	2	1	500.00
14/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3269	2	3	2	500.00
14/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	10922	10	11	10	0.00
14/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4094	3	4	3	1,550.00
14/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11570	10	12	10	0.00
14/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1842	1	2	1	0.00
14/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1820	1	2	1	0.00
14/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1865	1	2	1	0.00
14/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2073	1	2	1	1,550.00
14/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3641	3	4	3	0.00
14/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5701	5	6	5	0.00
14/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1887	1	2	1	500.00
14/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	713	1	1	1	500.00
14/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1371	2	1	2	500.00
14/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2647	3	3	3	0.00
14/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2673	3	3	3	0.00
14/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2726	4	3	4	0.00
14/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2699	4	3	4	0.00
14/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	107	0	0	0	1,550.00
14/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1179	2	1	2	0.00
14/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2446	3	2	3	0.00
14/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	141	0	0	0	500.00
14/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1557	2	2	2	0.00
14/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2596	3	3	3	0.00
14/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1978	3	2	3	0.00
14/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	209	0	0	0	1,000.00
14/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3241	4	3	4	0.00

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14/12/2023	2032 On 01-August-24			Bond Future	10.81	88.3951	89.7752	88.3951	0.00
14/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3749	3	4	3	0.00
14/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3721	3	4	3	0.00
14/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3778	3	4	3	0.00
14/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2196	3	2	3	0.00
14/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2230	3	2	3	0.00
14/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2213	3	2	3	0.00
14/12/2023	2032 On 07-November-24			Bond Future	10.91	86.2859	87.6986	86.2859	1,526.00
14/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	10832	10	11	10	0.00
14/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5104	4	5	4	1,615.00
14/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4626	4	5	4	0.00
14/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4597	4	5	4	0.00
14/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4655	4	5	4	0.00
14/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2073	3	2	3	0.00
14/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2103	3	2	3	0.00
14/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2088	3	2	3	0.00
14/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	559	1	1	1	1,615.00
14/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1869	2	2	2	0.00
14/12/2023	2032 On 06-February-25			Bond Future	11.03	88.0975	89.5404	88.0975	0.00
14/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5135	4	5	4	0.00
14/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2142	3	2	3	0.00
14/12/2023	2033 On 01-February-24			Bond Future	123.61	122.3045	123.6150	122.3045	8,052.00
14/12/2023	2033 On 02-May-24			Bond Future	124.92	123.5799	124.9198	123.5799	0.00
14/12/2023	2033 On 01-August-24			Bond Future	127.71	126.3365	127.7066	126.3365	0.00
14/12/2023	2033 On 07-November-24			Bond Future	129.21	127.8092	129.2105	127.8092	0.00
14/12/2023	2033 On 06-February-25			Bond Future	131.96	130.5287	131.9605	130.5287	0.00
14/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7020	6	7	6	0.00
14/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/12/2023	2037 On 01-February-24			Bond Future	11.95	76.5064	77.6892	76.5064	135,071.00
14/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2730	2	3	2	0.00
14/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2768	2	3	2	0.00
14/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2692	2	3	2	0.00
14/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9769	9	10	9	0.00
14/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5284	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1921	1	2	1	2,500.00
14/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	204	0	0	0	2,500.00
14/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1142	2	1	2	0.00
14/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	20	0	0	0	2,500.00
14/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	751	1	1	1	0.00
14/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	722	1	1	1	0.00
14/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	736	1	1	1	0.00
14/12/2023	2037 On 02-May-24			Bond Future	12.05	78.2023	79.4114	78.2023	0.00
14/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1186	1	1	1	0.00
14/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1204	1	1	1	0.00
14/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1168	1	1	1	0.00
14/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4583	5	5	5	0.00
14/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4506	5	5	5	0.00
14/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4544	5	5	5	0.00
14/12/2023	2037 On 01-August-24			Bond Future	12.16	75.6719	76.9079	75.6719	0.00
14/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8965	8	9	8	0.00
14/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6568	6	7	6	0.00
14/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3114	3	3	3	0.00
14/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3141	3	3	3	1,383.00
14/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3086	3	3	3	0.00
14/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3478	4	3	4	0.00
14/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3427	4	3	4	0.00
14/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3452	4	3	4	0.00
14/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1550	2	2	2	1,383.00
14/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	956	1	1	1	1,383.00
14/12/2023	2037 On 07-November-24			Bond Future	12.29	77.4319	78.6971	77.4319	9,175.00
14/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4581	4	5	4	0.00
14/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4611	4	5	4	0.00
14/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4551	4	5	4	0.00
14/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3147	4	3	4	0.00
14/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3107	4	3	4	0.00
14/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3127	4	3	4	0.00
14/12/2023	2037 On 06-February-25			Bond Future	12.43	74.7975	76.0897	74.7975	0.00
14/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4951	4	5	4	0.00
14/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3322	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2038 On 01-February-24			Bond Future	133.39	132.0050	133.3947	132.0050	3,549.00
14/12/2023	2038 On 02-May-24			Bond Future	136.38	134.9636	136.3844	134.9636	1,706.00
14/12/2023	2038 On 01-August-24			Bond Future	137.35	135.9015	137.3526	135.9015	0.00
14/12/2023	2038 On 07-November-24			Bond Future	140.59	139.1014	140.5871	139.1014	0.00
14/12/2023	2038 On 06-February-25			Bond Future	141.45	139.9353	141.4492	139.9353	0.00
14/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6219	5	6	5	0.00
14/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
14/12/2023	2040 On 01-February-24			Bond Future	12.29	76.2937	77.3606	76.2937	126,784.00
14/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1623	1	2	1	0.00
14/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3859	3	4	3	0.00
14/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8414	7	8	7	0.00
14/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1745	1	2	1	0.00
14/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1714	1	2	1	0.00
14/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1777	1	2	1	0.00
14/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1430	2	1	2	0.00
14/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1480	2	1	2	0.00
14/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1455	2	1	2	0.00
14/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	60	0	0	0	0.00
14/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	509	1	1	1	0.00
14/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1558	2	2	2	0.00
14/12/2023	2040 On 02-May-24			Bond Future	12.40	77.9850	79.0755	77.9850	0.00
14/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	977	1	1	1	0.00
14/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	961	1	1	1	0.00
14/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	993	1	1	1	0.00
14/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5550	6	6	6	0.00
14/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5640	6	6	6	0.00
14/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5595	6	6	6	0.00
14/12/2023	2040 On 01-August-24			Bond Future	12.52	75.1993	76.3142	75.1993	0.00
14/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2992	2	3	2	0.00
14/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2965	2	3	2	0.00
14/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3019	3	3	3	0.00
14/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4020	5	4	5	0.00
14/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4078	5	4	5	0.00
14/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4049	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
14/12/2023	2040 On 07-November-24			Bond Future	12.66	76.9481	78.0892	76.9481	8,697.00
14/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4577	4	5	4	0.00
14/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4547	4	5	4	0.00
14/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4608	4	5	4	0.00
14/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3517	4	4	4	0.00
14/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3561	4	4	4	0.00
14/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3539	4	4	4	0.00
14/12/2023	2040 On 06-February-25			Bond Future	12.80	74.0524	75.2180	74.0524	0.00
14/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4701	4	5	4	0.00
14/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3908	4	4	4	0.00
14/12/2023	2044 On 01-February-24			Bond Future	12.37	72.5108	73.5233	72.5108	106,108.00
14/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5038	4	5	4	0.00
14/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1347	1	1	1	0.00
14/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1374	1	1	1	0.00
14/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1320	1	1	1	0.00
14/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3945	3	4	3	0.00
14/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	508	1	1	1	15,000.00
14/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1905	3	2	3	0.00
14/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1844	2	2	2	0.00
14/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1874	2	2	2	0.00
14/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	307	0	0	0	5,000.00
14/12/2023	2044 On 02-May-24			Bond Future	12.48	74.1181	75.1532	74.1181	27.00
14/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	915	1	1	1	0.00
14/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	929	1	1	1	0.00
14/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	901	1	1	1	0.00
14/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5821	7	6	7	0.00
14/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5724	7	6	7	0.00
14/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5772	7	6	7	0.00
14/12/2023	2044 On 01-August-24			Bond Future	12.60	71.3723	72.4305	71.3723	0.00
14/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2727	2	3	2	0.00
14/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2753	2	3	2	0.00
14/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2701	2	3	2	0.00
14/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4483	5	4	5	0.00
14/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4420	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
14/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4451	5	4	5	0.00
14/12/2023	2044 On 07-November-24			Bond Future	12.73	73.0319	74.1151	73.0319	0.00
14/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4668	4	5	4	0.00
14/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4699	4	5	4	0.00
14/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4638	4	5	4	0.00
14/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3703	4	4	4	0.00
14/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3657	4	4	4	0.00
14/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3680	4	4	4	0.00
14/12/2023	2044 On 06-February-25			Bond Future	12.86	70.1792	71.2856	70.1792	0.00
14/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4974	4	5	4	0.00
14/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4147	5	4	5	0.00
14/12/2023	2046 On 01-February-24			Bond Future	117.70	116.2464	117.7000	116.2464	11,904.00
14/12/2023	2046 On 02-May-24			Bond Future	118.19	116.7006	118.1865	116.7006	4,626.00
14/12/2023	2046 On 01-August-24			Bond Future	120.82	119.3034	120.8227	119.3034	0.00
14/12/2023	2046 On 07-November-24			Bond Future	121.46	119.9038	121.4568	119.9038	0.00
14/12/2023	2046 On 06-February-25			Bond Future	124.04	122.4533	124.0397	122.4533	0.00
14/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10030	8	10	8	0.00
14/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/12/2023	2050 On 01-February-24			Bond Future	120.23	115.3360	120.2281	115.3360	10,813.00
14/12/2023	2050 On 02-May-24			Bond Future	122.92	117.9209	122.9227	117.9209	3,316.00
14/12/2023	2050 On 01-August-24			Bond Future	123.36	118.2432	123.3552	118.2432	0.00
14/12/2023	2050 On 07-November-24			Bond Future	126.26	121.0273	126.2604	121.0273	0.00
14/12/2023	2050 On 06-February-25			Bond Future	126.57	121.2323	126.5735	121.2323	0.00
14/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	10974	6	11	6	0.00
14/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	AL37 On 01-February-24			Index Future	946.08	937.2470	946.0750	937.2470	0.00
14/12/2023	AL37 On 02-May-24			Index Future	967.05	958.0240	967.0480	958.0240	0.00
14/12/2023	AL37 On 01-August-24			Index Future	988.40	979.1700	988.3960	979.1700	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
14/12/2023	AL37 On 07-November-24			Index Future	1011.45	1002.0040	1011.4480	1002.0040	0.00
14/12/2023	AL37 On 06-February-25			Index Future	1032.77	1023.1240	1032.7730	1023.1240	0.00
14/12/2023	AL7T On 01-February-24			Index Future	1090.78	1075.1800	1090.7760	1075.1800	0.00
14/12/2023	AL7T On 02-May-24			Index Future	1114.96	1099.0150	1114.9570	1099.0150	0.00
14/12/2023	AL7T On 01-August-24			Index Future	1139.57	1123.2730	1139.5700	1123.2730	0.00
14/12/2023	AL7T On 07-November-24			Index Future	1166.15	1149.4670	1166.1480	1149.4670	0.00
14/12/2023	AL7T On 06-February-25			Index Future	1190.73	1173.6960	1190.7340	1173.6960	0.00
14/12/2023	ALBI On 01-February-24			Index Future	944.24	932.4400	944.2390	932.4400	100.00
14/12/2023	ALBI On 02-May-24			Index Future	965.17	953.1110	965.1710	953.1110	0.00
14/12/2023	ALBI On 01-August-24			Index Future	986.48	974.1480	986.4780	974.1480	0.00
14/12/2023	ALBI On 07-November-24			Index Future	1009.49	996.8650	1009.4850	996.8650	0.00
14/12/2023	ALBI On 06-February-25			Index Future	1030.77	1017.8770	1030.7680	1017.8770	0.00
14/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/12/2023	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
14/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	ES33 On 01-February-24			Bond Future	12.34	75.1114	76.1422	75.1114	0.00
14/12/2023	ES33 On 02-May-24			Bond Future	12.47	72.9958	74.0497	72.9958	0.00
14/12/2023	ES33 On 01-August-24			Bond Future	12.61	74.6233	75.7009	74.6233	0.00
14/12/2023	ES33 On 07-November-24			Bond Future	12.78	72.5757	73.6790	72.5757	0.00
14/12/2023	ES33 On 06-February-25			Bond Future	12.97	74.1148	75.2420	74.1148	0.00
14/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1510	0	2	0	0.00
14/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
14/12/2023	ES42 On 01-February-24			Bond Future	13.02	70.2273	71.1634	70.2273	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
14/12/2023	ES42 On 02-May-24			Bond Future	13.15	67.5386	68.4958	67.5386	0.00
14/12/2023	ES42 On 01-August-24			Bond Future	13.29	69.0438	70.0225	69.0438	0.00
14/12/2023	ES42 On 07-November-24			Bond Future	13.45	66.3991	67.4012	66.3991	0.00
14/12/2023	ES42 On 06-February-25			Bond Future	13.62	67.8042	68.8279	67.8042	0.00
14/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	434	0	0	0	0.00
14/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	1	0	1	0.00
14/12/2023	GOVI On 01-February-24			GOVI	930.92	919.2180	930.9150	919.2180	709.00
14/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	509250	39	51	39	0.00
14/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	509150	39	51	39	0.00
14/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	509350	39	51	39	0.00
14/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 02-May-24			GOVI	951.55	939.5950	951.5520	939.5950	0.00
14/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	5720	0	1	0	0.00
14/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	5620	0	1	0	0.00
14/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	5820	0	1	0	0.00
14/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	11	0	11	0.00
14/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	11	0	11	0.00
14/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	11	0	11	0.00
14/12/2023	GOVI On 01-August-24			GOVI	972.56	960.3350	972.5580	960.3350	0.00
14/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	291680	17	29	17	0.00
14/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	291880	17	29	17	0.00
14/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	291780	17	29	17	0.00
14/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 07-November-24			GOVI	995.24	982.7290	995.2410	982.7290	0.00
14/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	464610	34	46	34	0.00
14/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	464510	34	46	34	0.00
14/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	464410	34	46	34	0.00
14/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	GOVI On 06-February-25			GOVI	1016.22	1003.4440	1016.2240	1003.4440	0.00
14/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	442240	31	44	31	0.00
14/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
14/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2023	IGOV On 01-February-24			Index Future	350.82	346.5040	350.8240	346.5040	606.00
14/12/2023	IGOV On 02-May-24			Index Future	358.69	354.2700	358.6870	354.2700	16.00
14/12/2023	IGOV On 01-August-24			Index Future	366.69	362.1720	366.6880	362.1720	0.00
14/12/2023	IGOV On 07-November-24			Index Future	375.33	370.7040	375.3290	370.7040	0.00
14/12/2023	IGOV On 06-February-25			Index Future	383.32	378.5970	383.3220	378.5970	0.00
14/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
14/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.36	91.6200	91.6400	91.6200	0.00
14/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.29	91.6500	91.7100	91.6500	0.00
14/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.27	91.6600	91.7300	91.6600	0.00
14/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.16	91.7200	91.8400	91.7200	0.00
14/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.12	91.7500	91.8800	91.7500	0.00
14/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.96	91.8700	92.0400	91.8700	0.00
14/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.68	92.0900	92.3200	92.0900	0.00
14/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.35	92.3700	92.6500	92.3700	0.00
14/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.21	92.4900	92.7900	92.4900	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
14/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.12	92.5600	92.8800	92.5600	0.00
14/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.11	92.5900	92.8900	92.5900	0.00
14/12/2023	R035 On 01-February-24			Bond Future	11.52	86.3893	87.5809	86.3893	68,151.00
14/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	115	0	0	0	400.00
14/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	588	0	1	0	400.00
14/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9718	9	10	9	0.00
14/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3942	3	4	3	0.00
14/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3899	3	4	3	0.00
14/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3985	3	4	3	0.00
14/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	388	1	0	1	0.00
14/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	405	1	0	1	0.00
14/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	397	1	0	1	0.00
14/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	20	0	0	0	400.00
14/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2803	4	3	4	0.00
14/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5220	6	5	6	0.00
14/12/2023	R035 On 02-May-24			Bond Future	11.61	83.7923	85.0102	83.7923	109,640.00
14/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1558	1	2	1	0.00
14/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1537	1	2	1	0.00
14/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1579	1	2	1	0.00
14/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3771	5	4	5	0.00
14/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3839	5	4	5	0.00
14/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3805	5	4	5	0.00
14/12/2023	R035 On 01-August-24			Bond Future	11.71	85.6412	86.8863	85.6412	0.00
14/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3520	3	4	3	0.00
14/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3490	3	3	3	0.00
14/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3549	3	4	3	0.00
14/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3025	4	3	4	0.00
14/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3071	4	3	4	0.00
14/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3048	4	3	4	0.00
14/12/2023	R035 On 07-November-24			Bond Future	11.84	83.1194	84.3939	83.1194	19,875.00
14/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4721	4	5	4	0.00
14/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4690	4	5	4	0.00
14/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4751	4	5	4	0.00
14/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2961	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2999	4	3	4	0.00
14/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2980	4	3	4	0.00
14/12/2023	R035 On 06-February-25			Bond Future	11.98	84.8650	86.1668	84.8650	0.00
14/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5217	4	5	4	0.00
14/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3072	4	3	4	0.00
14/12/2023	R053 On 01-February-24			Bond Future	12.29	97.4872	98.8195	97.4872	0.00
14/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5266	4	5	4	0.00
14/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5210	4	5	4	0.00
14/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5321	4	5	4	0.00
14/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	662	1	1	1	0.00
14/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	688	1	1	1	0.00
14/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	675	1	1	1	0.00
14/12/2023	R053 On 02-May-24			Bond Future	12.39	93.7834	95.1452	93.7834	5,189.00
14/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6609	6	7	6	0.00
14/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6658	6	7	6	0.00
14/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6561	6	7	6	0.00
14/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2127	3	2	3	0.00
14/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2089	3	2	3	0.00
14/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2108	3	2	3	0.00
14/12/2023	R053 On 01-August-24			Bond Future	12.50	95.8522	97.2443	95.8522	0.00
14/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7482	7	7	7	0.00
14/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7527	7	8	7	0.00
14/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7437	7	7	7	0.00
14/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3057	4	3	4	0.00
14/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3014	4	3	4	0.00
14/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3036	4	3	4	0.00
14/12/2023	R053 On 07-November-24			Bond Future	12.63	92.2106	93.6357	92.2106	0.00
14/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6173	5	6	5	0.00
14/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6213	5	6	5	0.00
14/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6133	5	6	5	0.00
14/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5000	6	5	6	0.00
14/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4941	6	5	6	0.00
14/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4970	6	5	6	0.00
14/12/2023	R053 On 06-February-25			Bond Future	12.76	94.1441	95.5997	94.1441	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
14/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6597	6	7	6	0.00
14/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5377	6	5	6	0.00
14/12/2023	R186 On 01-February-24			Bond Future	8.60	105.3830	106.0706	105.3830	75,288.00
14/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2354	2	2	2	0.00
14/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2377	2	2	2	0.00
14/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2330	2	2	2	0.00
14/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	47	0	0	0	0.00
14/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	45	0	0	0	0.00
14/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	46	0	0	0	0.00
14/12/2023	R186 On 02-May-24			Bond Future	8.56	107.7192	108.4221	107.7192	10,568.00
14/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	312	0	0	0	0.00
14/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	319	0	0	0	0.00
14/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	306	0	0	0	0.00
14/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4336	4	4	4	0.00
14/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2920	2	3	2	2,030.00
14/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	73	0	0	0	2,030.00
14/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	179	0	0	0	0.00
14/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1660	2	2	2	0.00
14/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1624	2	2	2	0.00
14/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1641	2	2	2	0.00
14/12/2023	R186 On 01-August-24			Bond Future	8.51	104.7876	105.5062	104.7876	0.00
14/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1305	1	1	1	0.00
14/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1319	1	1	1	0.00
14/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1291	1	1	1	0.00
14/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	914	1	1	1	0.00
14/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	899	1	1	1	0.00
14/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	907	1	1	1	0.00
14/12/2023	R186 On 07-November-24			Bond Future	8.47	107.2274	107.9633	107.2274	44,540.00
14/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1994	2	2	2	0.00
14/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1980	2	2	2	0.00
14/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2009	2	2	2	0.00
14/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	691	1	1	1	0.00
14/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	701	1	1	1	0.00
14/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	696	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
14/12/2023	R186 On 06-February-25			Bond Future	8.46	104.1657	104.9175	104.1657	0.00
14/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1784	1	2	1	0.00
14/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	806	1	1	1	0.00
14/12/2023	R202 On 01-February-24			Bond Future	261.42	259.1517	261.4214	259.1517	5,070.00
14/12/2023	R202 On 02-May-24			Bond Future	267.28	264.9597	267.2807	264.9597	0.00
14/12/2023	R202 On 01-August-24			Bond Future	268.14	265.7681	268.1384	265.7681	0.00
14/12/2023	R202 On 07-November-24			Bond Future	274.45	272.0264	274.4539	272.0264	6.00
14/12/2023	R202 On 06-February-25			Bond Future	275.04	272.5726	275.0445	272.5726	0.00
14/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	8254	6	8	6	0.00
14/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
14/12/2023	R209 On 01-February-24			Bond Future	11.67	66.3715	67.4599	66.3715	14,229.00
14/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2679	2	3	2	0.00
14/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2644	2	3	2	0.00
14/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2713	2	3	2	0.00
14/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	511	1	1	1	0.00
14/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	533	1	1	1	0.00
14/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	522	1	1	1	0.00
14/12/2023	R209 On 02-May-24			Bond Future	11.76	64.6897	65.8022	64.6897	0.00
14/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1062	1	1	1	0.00
14/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1046	1	1	1	0.00
14/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1078	1	1	1	0.00
14/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3832	5	4	5	0.00
14/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3900	5	4	5	0.00
14/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3866	5	4	5	0.00
14/12/2023	R209 On 01-August-24			Bond Future	11.85	66.1169	67.2541	66.1169	0.00
14/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2759	2	3	2	0.00
14/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2734	2	3	2	0.00
14/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2783	2	3	2	0.00
14/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3031	4	3	4	0.00
14/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3075	4	3	4	0.00
14/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3053	4	3	4	0.00
14/12/2023	R209 On 07-November-24			Bond Future	11.97	64.4993	65.6633	64.4993	5,237.00
14/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3898	3	4	3	0.00
14/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3924	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3871	3	4	3	0.00
14/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2785	3	3	3	0.00
14/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2748	3	3	3	0.00
14/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2766	3	3	3	0.00
14/12/2023	R209 On 06-February-25			Bond Future	12.09	65.8534	67.0423	65.8534	0.00
14/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4443	4	4	4	0.00
14/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2908	3	3	3	0.00
14/12/2023	R210 On 01-February-24			Bond Future	235.88	233.8127	235.8790	233.8127	677.00
14/12/2023	R210 On 02-May-24			Bond Future	237.90	235.7920	237.9041	235.7920	0.00
14/12/2023	R210 On 01-August-24			Bond Future	243.21	241.0512	243.2111	241.0512	0.00
14/12/2023	R210 On 07-November-24			Bond Future	245.59	243.3798	245.5875	243.3798	60.00
14/12/2023	R210 On 06-February-25			Bond Future	250.81	248.5566	250.8124	248.5566	0.00
14/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11202	9	11	9	0.00
14/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/12/2023	R213 On 01-February-24			Bond Future	10.32	85.4366	86.7161	85.4366	29,769.00
14/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5920	5	6	5	0.00
14/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5959	5	6	5	0.00
14/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5881	5	6	5	0.00
14/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	57	0	0	0	0.00
14/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	54	0	0	0	0.00
14/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	56	0	0	0	0.00
14/12/2023	R213 On 02-May-24			Bond Future	10.38	83.7717	85.0796	83.7717	0.00
14/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1805	1	2	1	0.00
14/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1826	1	2	1	0.00
14/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1784	1	2	1	0.00
14/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2198	3	2	3	0.00
14/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2154	3	2	3	0.00
14/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2176	3	2	3	0.00
14/12/2023	R213 On 01-August-24			Bond Future	10.44	85.6203	86.9573	85.6203	0.00
14/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3542	3	4	3	0.00
14/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3568	3	4	3	0.00
14/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3516	3	4	3	0.00
14/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1778	2	2	2	0.00
14/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1749	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
14/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1764	2	2	2	0.00
14/12/2023	R213 On 07-November-24			Bond Future	10.53	84.0528	85.4214	84.0528	16,191.00
14/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4420	4	4	4	0.00
14/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4393	4	4	4	0.00
14/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4447	4	4	4	0.00
14/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1675	2	2	2	0.00
14/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1699	2	2	2	0.00
14/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1687	2	2	2	0.00
14/12/2023	R213 On 06-February-25			Bond Future	10.64	85.8195	87.2173	85.8195	0.00
14/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4668	4	5	4	0.00
14/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1947	2	2	2	0.00
14/12/2023	R214 On 01-February-24			Bond Future	12.15	61.6604	62.5388	61.6604	10,887.00
14/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1338	1	1	1	0.00
14/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1313	1	1	1	0.00
14/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1363	1	1	1	0.00
14/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1335	2	1	2	0.00
14/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1381	2	1	2	0.00
14/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1358	2	1	2	0.00
14/12/2023	R214 On 02-May-24			Bond Future	12.25	59.7227	60.6206	59.7227	10,172.00
14/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2048	2	2	2	7,110.00
14/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6260	6	6	6	0.00
14/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4106	4	4	4	0.00
14/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2001	2	2	2	10,000.00
14/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	806	1	1	1	0.00
14/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	794	1	1	1	0.00
14/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	818	1	1	1	0.00
14/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4649	5	5	5	0.00
14/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4730	5	5	5	0.00
14/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4690	5	5	5	0.00
14/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2563	3	3	3	0.00
14/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1257	2	1	2	17,110.00
14/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2612	3	3	3	0.00
14/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	659	1	1	1	17,110.00
14/12/2023	R214 On 01-August-24			Bond Future	12.35	61.0405	61.9584	61.0405	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
14/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2566	2	3	2	0.00
14/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2543	2	3	2	0.00
14/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2589	2	3	2	0.00
14/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3373	4	3	4	0.00
14/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3422	4	3	4	0.00
14/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3398	4	3	4	0.00
14/12/2023	R214 On 07-November-24			Bond Future	12.47	59.1543	60.0938	59.1543	0.00
14/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3716	3	4	3	0.00
14/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3742	3	4	3	0.00
14/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3690	3	4	3	0.00
14/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3079	4	3	4	0.00
14/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3039	3	3	3	0.00
14/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3059	3	3	3	0.00
14/12/2023	R214 On 06-February-25			Bond Future	12.60	60.3964	61.3561	60.3964	0.00
14/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3941	3	4	3	0.00
14/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3425	4	3	4	0.00
14/12/2023	R248 On 01-February-24			Bond Future	12.29	75.5827	76.6478	75.5827	246,225.00
14/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8478	7	8	7	0.00
14/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4819	4	5	4	0.00
14/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1237	1	1	1	0.00
14/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1263	1	1	1	0.00
14/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1211	1	1	1	0.00
14/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1665	1	2	1	0.00
14/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	196	0	0	0	0.00
14/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6048	5	6	5	0.00
14/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	208	0	0	0	0.00
14/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1617	2	2	2	0.00
14/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5088	6	5	6	0.00
14/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2106	3	2	3	0.00
14/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2040	3	2	3	0.00
14/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2073	3	2	3	0.00
14/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	361	1	0	1	0.00
14/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	68	0	0	0	0.00
14/12/2023	R248 On 02-May-24			Bond Future	12.39	72.8097	73.8984	72.8097	13,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	724	1	1	1	0.00
14/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2923	2	3	2	0.00
14/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5607	5	6	5	0.00
14/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	810	1	1	1	0.00
14/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	823	1	1	1	0.00
14/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	797	1	1	1	0.00
14/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6519	7	7	7	0.00
14/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6414	7	6	7	0.00
14/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6466	7	6	7	0.00
14/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1408	2	1	2	0.00
14/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2867	3	3	3	0.00
14/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6842	8	7	8	0.00
14/12/2023	R248 On 01-August-24			Bond Future	12.49	74.4161	75.5291	74.4161	13,000.00
14/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3111	3	3	3	0.00
14/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3139	3	3	3	0.00
14/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3083	3	3	3	0.00
14/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4193	5	4	5	0.00
14/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4133	5	4	5	0.00
14/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4163	5	4	5	0.00
14/12/2023	R248 On 07-November-24			Bond Future	12.62	71.6962	72.8354	71.6962	0.00
14/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4832	4	5	4	0.00
14/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4863	4	5	4	0.00
14/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4801	4	5	4	0.00
14/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3923	4	4	4	0.00
14/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3876	4	4	4	0.00
14/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3899	4	4	4	0.00
14/12/2023	R248 On 06-February-25			Bond Future	12.76	73.2010	74.3647	73.2010	0.00
14/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4525	4	5	4	0.00
14/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4777	5	5	5	0.00
14/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/12/2023	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
14/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00