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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 13/12/2023 TO: 13/12/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	2025 On 01-February-24			Bond Future	175.84	175.7884	175.8389	175.7884	11,910.00
13/12/2023	2025 On 02-May-24			Bond Future	179.78	179.7263	179.7798	179.7263	0.00
13/12/2023	2025 On 01-August-24			Bond Future	181.95	181.8638	181.9479	181.8638	0.00
13/12/2023	2025 On 07-November-24			Bond Future	186.23	186.1304	186.2329	186.1304	75.00
13/12/2023	2029 On 01-February-24			Bond Future	129.27	128.8808	129.2701	128.8808	7,360.00
13/12/2023	2029 On 02-May-24			Bond Future	130.80	130.3924	130.7984	130.3924	0.00
13/12/2023	2029 On 01-August-24			Bond Future	133.72	133.2865	133.7159	133.2865	0.00
13/12/2023	2029 On 07-November-24			Bond Future	135.46	135.0011	135.4597	135.0011	66.00
13/12/2023	2029 On 06-February-25			Bond Future	138.34	137.8631	138.3418	137.8631	0.00
13/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5942	5	6	5	0.00
13/12/2023	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
13/12/2023	2030 On 01-February-24			Bond Future	10.08	90.8523	90.9613	90.8523	93,501.00
13/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5234	5	5	5	0.00
13/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5271	5	5	5	0.00
13/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5197	5	5	5	0.00
13/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5051	5	5	5	0.00
13/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	777	1	1	1	1,360.00
13/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	254	0	0	0	400.00
13/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1073	1	1	1	400.00
13/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7959	8	8	8	0.00
13/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1915	2	2	2	500.00
13/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7079	7	7	7	0.00
13/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	701	1	1	1	500.00
13/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1288	1	1	1	200.00
13/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3931	4	4	4	0.00
13/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6673	7	7	7	0.00
13/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7042	7	7	7	0.00
13/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	919	1	1	1	500.00
13/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	34	0	0	0	500.00
13/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1241	1	1	1	0.00
13/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	42	0	0	0	200.00
13/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	196	0	0	0	700.00
13/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	946	1	1	1	0.00
13/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	627	1	1	1	0.00
13/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	33	0	0	0	500.00
13/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1484	2	1	2	0.00
13/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	19	0	0	0	400.00
13/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1104	1	1	1	0.00
13/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2393	3	2	3	0.00
13/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	104	0	0	0	1,360.00
13/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1392	1	1	1	0.00
13/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	96	0	0	0	0.00
13/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	92	0	0	0	0.00
13/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	94	0	0	0	0.00
13/12/2023	2030 On 02-May-24			Bond Future	10.14	92.8653	92.9777	92.8653	19,397.00
13/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1024	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3569	4	4	4	1,080.00
13/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8618	9	9	9	0.00
13/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1899	2	2	2	1,000.00
13/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7137	7	7	7	0.00
13/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1262	1	1	1	0.00
13/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1278	1	1	1	0.00
13/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1246	1	1	1	0.00
13/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3011	3	3	3	500.00
13/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4466	4	4	4	500.00
13/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11205	11	11	11	0.00
13/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	33	0	0	0	500.00
13/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	622	1	1	1	0.00
13/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1100	1	1	1	0.00
13/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2580	3	3	3	0.00
13/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2531	3	3	3	0.00
13/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2555	3	3	3	0.00
13/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	236	0	0	0	1,000.00
13/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	132	0	0	0	1,080.00
13/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	878	1	1	1	0.00
13/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1813	2	2	2	0.00
13/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2976	3	3	3	0.00
13/12/2023	2030 On 01-August-24			Bond Future	10.21	90.8987	91.0238	90.8987	0.00
13/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2663	3	3	3	0.00
13/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2685	3	3	3	0.00
13/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2640	3	3	3	0.00
13/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2017	2	2	2	0.00
13/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1985	2	2	2	0.00
13/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2001	2	2	2	0.00
13/12/2023	2030 On 07-November-24			Bond Future	10.30	93.0058	93.1422	93.0058	1,652.00
13/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3547	4	4	4	0.00
13/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3571	4	4	4	0.00
13/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3524	4	4	4	0.00
13/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1885	2	2	2	0.00
13/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1860	2	2	2	0.00
13/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1873	2	2	2	0.00

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13/12/2023	2030 On 06-February-25			Bond Future	10.40	90.9435	91.0900	90.9435	0.00
13/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3243	3	3	3	0.00
13/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2259	3	2	3	0.00
13/12/2023	2032 On 01-February-24			Bond Future	10.93	88.6054	88.6832	88.6054	88,518.00
13/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4472	4	4	4	0.00
13/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4432	4	4	4	0.00
13/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4513	4	5	4	0.00
13/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1163	1	1	1	8,500.00
13/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5127	5	5	5	0.00
13/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	27	0	0	0	1,200.00
13/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	826	1	1	1	1,200.00
13/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7702	8	8	8	0.00
13/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	499	1	0	1	500.00
13/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1708	2	2	2	500.00
13/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8158	8	8	8	0.00
13/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7203	7	7	7	0.00
13/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	870	1	1	1	200.00
13/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4110	4	4	4	0.00
13/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3325	3	3	3	0.00
13/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2510	2	3	2	0.00
13/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2581	3	3	3	0.00
13/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	580	1	1	1	8,500.00
13/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	602	1	1	1	17,000.00
13/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	399	0	0	0	8,500.00
13/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	272	0	0	0	200.00
13/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1580	2	2	2	0.00
13/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	62	0	0	0	200.00
13/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	39	0	0	0	500.00
13/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	929	1	1	1	0.00
13/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2137	2	2	2	0.00
13/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	49	0	0	0	1,200.00
13/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1632	2	2	2	0.00
13/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4582	5	5	5	0.00
13/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	168	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1292	1	1	1	0.00
13/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	224	0	0	0	0.00
13/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	233	0	0	0	0.00
13/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	229	0	0	0	0.00
13/12/2023	2032 On 02-May-24			Bond Future	11.01	86.4065	86.4869	86.4065	61,448.00
13/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1928	2	2	2	1,000.00
13/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8613	9	9	9	0.00
13/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1001	1	1	1	1,000.00
13/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1375	1	1	1	500.00
13/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2489	2	2	2	500.00
13/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9653	10	10	10	0.00
13/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3210	3	3	3	1,550.00
13/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10284	10	10	10	0.00
13/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1303	1	1	1	0.00
13/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1286	1	1	1	0.00
13/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1321	1	1	1	0.00
13/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1488	1	1	1	1,550.00
13/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2811	3	3	3	0.00
13/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4666	5	5	5	0.00
13/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1339	1	1	1	500.00
13/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1028	1	1	1	500.00
13/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1891	2	2	2	500.00
13/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3449	4	3	4	0.00
13/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3480	4	3	4	0.00
13/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3541	4	4	4	0.00
13/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3510	4	4	4	0.00
13/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	172	0	0	0	1,550.00
13/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1646	2	2	2	0.00
13/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3212	3	3	3	0.00
13/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	222	0	0	0	500.00
13/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2127	2	2	2	0.00
13/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3389	3	3	3	0.00
13/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2648	3	3	3	0.00
13/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	322	0	0	0	1,000.00
13/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4136	4	4	4	0.00

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13/12/2023	2032 On 01-August-24			Bond Future	11.11	88.3032	88.3951	88.3032	0.00
13/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	2979	3	3	3	0.00
13/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	2954	3	3	3	0.00
13/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3005	3	3	3	0.00
13/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2802	3	3	3	0.00
13/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2844	3	3	3	0.00
13/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2823	3	3	3	0.00
13/12/2023	2032 On 07-November-24			Bond Future	11.23	86.1839	86.2859	86.1839	1,526.00
13/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9606	9	10	9	0.00
13/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4204	4	4	4	1,615.00
13/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3771	4	4	4	0.00
13/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3745	4	4	4	0.00
13/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3798	4	4	4	0.00
13/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2628	3	3	3	0.00
13/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2663	3	3	3	0.00
13/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2646	3	3	3	0.00
13/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	746	1	1	1	1,615.00
13/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2382	2	2	2	0.00
13/12/2023	2032 On 06-February-25			Bond Future	11.36	87.9868	88.0975	87.9868	0.00
13/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4240	4	4	4	0.00
13/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2690	3	3	3	0.00
13/12/2023	2033 On 01-February-24			Bond Future	122.30	122.2941	122.3045	122.2941	8,052.00
13/12/2023	2033 On 02-May-24			Bond Future	123.58	123.5619	123.5799	123.5619	0.00
13/12/2023	2033 On 01-August-24			Bond Future	126.34	126.3045	126.3365	126.3045	0.00
13/12/2023	2033 On 07-November-24			Bond Future	127.81	127.7573	127.8092	127.7573	0.00
13/12/2023	2033 On 06-February-25			Bond Future	130.53	130.4660	130.5287	130.4660	0.00
13/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5589	6	6	6	0.00
13/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/12/2023	2037 On 01-February-24			Bond Future	12.17	76.5816	76.5064	76.5816	135,112.00
13/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	1974	2	2	2	0.00
13/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2006	2	2	2	0.00
13/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	1942	2	2	2	0.00
13/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	8609	9	9	9	0.00
13/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4263	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1310	1	1	1	2,500.00
13/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	366	0	0	0	2,500.00
13/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1713	2	2	2	0.00
13/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	42	0	0	0	2,500.00
13/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1184	1	1	1	0.00
13/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1143	1	1	1	0.00
13/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1163	1	1	1	0.00
13/12/2023	2037 On 02-May-24			Bond Future	12.28	78.2783	78.2023	78.2783	0.00
13/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	858	1	1	1	0.00
13/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	872	1	1	1	0.00
13/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	844	1	1	1	0.00
13/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5468	5	5	5	0.00
13/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5382	5	5	5	0.00
13/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5425	5	5	5	0.00
13/12/2023	2037 On 01-August-24			Bond Future	12.40	75.7409	75.6719	75.7409	0.00
13/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	7971	8	8	8	0.00
13/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	5694	6	6	6	0.00
13/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2534	3	3	3	0.00
13/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2558	3	3	3	1,383.00
13/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2510	3	3	3	0.00
13/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4137	4	4	4	0.00
13/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4080	4	4	4	0.00
13/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4109	4	4	4	0.00
13/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1912	2	2	2	1,383.00
13/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1198	1	1	1	1,383.00
13/12/2023	2037 On 07-November-24			Bond Future	12.54	77.4956	77.4319	77.4956	9,175.00
13/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	3880	4	4	4	0.00
13/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	3908	4	4	4	0.00
13/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	3852	4	4	4	0.00
13/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3714	4	4	4	0.00
13/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3669	4	4	4	0.00
13/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3691	4	4	4	0.00
13/12/2023	2037 On 06-February-25			Bond Future	12.69	74.8565	74.7975	74.8565	0.00
13/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4225	5	4	5	0.00
13/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3888	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2038 On 01-February-24			Bond Future	132.01	130.9337	132.0050	130.9337	3,549.00
13/12/2023	2038 On 02-May-24			Bond Future	134.96	133.8668	134.9636	133.8668	1,706.00
13/12/2023	2038 On 01-August-24			Bond Future	135.90	134.7547	135.9015	134.7547	0.00
13/12/2023	2038 On 07-November-24			Bond Future	139.10	137.9152	139.1014	137.9152	0.00
13/12/2023	2038 On 06-February-25			Bond Future	139.94	138.7041	139.9353	138.7041	0.00
13/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	4705	3	5	3	0.00
13/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/12/2023	2040 On 01-February-24			Bond Future	12.48	76.3438	76.2937	76.3438	126,832.00
13/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1144	1	1	1	0.00
13/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3066	3	3	3	0.00
13/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7395	7	7	7	0.00
13/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1243	1	1	1	0.00
13/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1218	1	1	1	0.00
13/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1268	1	1	1	0.00
13/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1988	2	2	2	0.00
13/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	2050	2	2	2	0.00
13/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	2019	2	2	2	0.00
13/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	108	0	0	0	0.00
13/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	783	1	1	1	0.00
13/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2146	2	2	2	0.00
13/12/2023	2040 On 02-May-24			Bond Future	12.60	78.0352	77.9850	78.0352	0.00
13/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	730	1	1	1	0.00
13/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	717	1	1	1	0.00
13/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	743	1	1	1	0.00
13/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6390	6	6	6	0.00
13/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6487	7	6	7	0.00
13/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6439	6	6	6	0.00
13/12/2023	2040 On 01-August-24			Bond Future	12.73	75.2421	75.1993	75.2421	0.00
13/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2499	3	2	3	0.00
13/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2475	3	2	3	0.00
13/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2523	3	3	3	0.00
13/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4638	5	5	5	0.00
13/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4702	5	5	5	0.00
13/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4670	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2040 On 07-November-24			Bond Future	12.87	76.9849	76.9481	76.9849	8,697.00
13/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	3962	4	4	4	0.00
13/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	3934	4	4	4	0.00
13/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	3991	4	4	4	0.00
13/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4040	4	4	4	0.00
13/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4089	4	4	4	0.00
13/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4065	4	4	4	0.00
13/12/2023	2040 On 06-February-25			Bond Future	13.02	74.0841	74.0524	74.0841	0.00
13/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4080	4	4	4	0.00
13/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4453	5	4	5	0.00
13/12/2023	2044 On 01-February-24			Bond Future	12.55	72.5611	72.5108	72.5611	101,465.00
13/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4197	4	4	4	0.00
13/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	948	1	1	1	0.00
13/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	970	1	1	1	0.00
13/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	927	1	1	1	0.00
13/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3186	3	3	3	0.00
13/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	762	1	1	1	15,000.00
13/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2524	3	3	3	0.00
13/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2452	3	2	3	0.00
13/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2488	3	2	3	0.00
13/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	480	1	0	1	5,000.00
13/12/2023	2044 On 02-May-24			Bond Future	12.67	74.1687	74.1181	74.1687	27.00
13/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	691	1	1	1	0.00
13/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	702	1	1	1	0.00
13/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	680	1	1	1	0.00
13/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6634	7	7	7	0.00
13/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6532	7	7	7	0.00
13/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6583	7	7	7	0.00
13/12/2023	2044 On 01-August-24			Bond Future	12.79	71.4159	71.3723	71.4159	0.00
13/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2288	2	2	2	0.00
13/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2311	2	2	2	0.00
13/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2264	2	2	2	0.00
13/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5104	5	5	5	0.00
13/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	5035	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	5070	5	5	5	0.00
13/12/2023	2044 On 07-November-24			Bond Future	12.93	73.0699	73.0319	73.0699	0.00
13/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4084	4	4	4	0.00
13/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4112	4	4	4	0.00
13/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4056	4	4	4	0.00
13/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4204	4	4	4	0.00
13/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4154	4	4	4	0.00
13/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4179	4	4	4	0.00
13/12/2023	2044 On 06-February-25			Bond Future	13.07	70.2124	70.1792	70.2124	0.00
13/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4380	5	4	5	0.00
13/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4660	5	5	5	0.00
13/12/2023	2046 On 01-February-24			Bond Future	116.25	115.3461	116.2464	115.3461	11,904.00
13/12/2023	2046 On 02-May-24			Bond Future	116.70	115.7686	116.7006	115.7686	4,626.00
13/12/2023	2046 On 01-August-24			Bond Future	119.30	118.3378	119.3034	118.3378	0.00
13/12/2023	2046 On 07-November-24			Bond Future	119.90	118.8935	119.9038	118.8935	0.00
13/12/2023	2046 On 06-February-25			Bond Future	122.45	121.4123	122.4533	121.4123	0.00
13/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8443	7	8	7	0.00
13/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/12/2023	2050 On 01-February-24			Bond Future	115.34	114.7303	115.3360	114.7303	10,813.00
13/12/2023	2050 On 02-May-24			Bond Future	117.92	117.3004	117.9209	117.3004	3,316.00
13/12/2023	2050 On 01-August-24			Bond Future	118.24	117.5838	118.2432	117.5838	0.00
13/12/2023	2050 On 07-November-24			Bond Future	121.03	120.3417	121.0273	120.3417	0.00
13/12/2023	2050 On 06-February-25			Bond Future	121.23	120.5131	121.2323	120.5131	0.00
13/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	5632	5	6	5	0.00
13/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	AL37 On 01-February-24			Index Future	937.25	936.4470	937.2470	936.4470	0.00
13/12/2023	AL37 On 02-May-24			Index Future	958.02	957.1960	958.0240	957.1960	0.00
13/12/2023	AL37 On 01-August-24			Index Future	979.17	978.2190	979.1700	978.2190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	AL37 On 07-November-24			Index Future	1002.00	1000.9420	1002.0040	1000.9420	0.00
13/12/2023	AL37 On 06-February-25			Index Future	1023.12	1021.9640	1023.1240	1021.9640	0.00
13/12/2023	AL7T On 01-February-24			Index Future	1075.18	1074.5750	1075.1800	1074.5750	0.00
13/12/2023	AL7T On 02-May-24			Index Future	1099.02	1098.3850	1099.0150	1098.3850	0.00
13/12/2023	AL7T On 01-August-24			Index Future	1123.27	1122.5080	1123.2730	1122.5080	0.00
13/12/2023	AL7T On 07-November-24			Index Future	1149.47	1148.5830	1149.4670	1148.5830	0.00
13/12/2023	AL7T On 06-February-25			Index Future	1173.70	1172.7060	1173.6960	1172.7060	0.00
13/12/2023	ALBI On 01-February-24			Index Future	932.44	932.3700	932.4400	932.3700	100.00
13/12/2023	ALBI On 02-May-24			Index Future	953.11	953.0290	953.1110	953.0290	0.00
13/12/2023	ALBI On 01-August-24			Index Future	974.15	973.9610	974.1480	973.9610	0.00
13/12/2023	ALBI On 07-November-24			Index Future	996.87	996.5850	996.8650	996.5850	0.00
13/12/2023	ALBI On 06-February-25			Index Future	1017.88	1017.5150	1017.8770	1017.5150	0.00
13/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/12/2023	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
13/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	ES33 On 01-February-24			Bond Future	12.57	75.1726	75.1114	75.1726	0.00
13/12/2023	ES33 On 02-May-24			Bond Future	12.71	73.0576	72.9958	73.0576	0.00
13/12/2023	ES33 On 01-August-24			Bond Future	12.86	74.6783	74.6233	74.6783	0.00
13/12/2023	ES33 On 07-November-24			Bond Future	13.05	72.6254	72.5757	72.6254	0.00
13/12/2023	ES33 On 06-February-25			Bond Future	13.24	74.1599	74.1148	74.1599	0.00
13/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	383	0	0	0	0.00
13/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/12/2023	ES42 On 01-February-24			Bond Future	13.20	70.2713	70.2273	70.2713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	ES42 On 02-May-24			Bond Future	13.34	67.5829	67.5386	67.5829	0.00
13/12/2023	ES42 On 01-August-24			Bond Future	13.49	69.0814	69.0438	69.0814	0.00
13/12/2023	ES42 On 07-November-24			Bond Future	13.66	66.4313	66.3991	66.4313	0.00
13/12/2023	ES42 On 06-February-25			Bond Future	13.84	67.8319	67.8042	67.8319	0.00
13/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
13/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	589	1	1	1	0.00
13/12/2023	GOVI On 01-February-24			GOVI	919.22	919.1180	919.2180	919.1180	709.00
13/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	392280	39	39	39	0.00
13/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	392180	39	39	39	0.00
13/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	392380	39	39	39	0.00
13/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 02-May-24			GOVI	939.60	939.4830	939.5950	939.4830	0.00
13/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	113750	11	11	11	0.00
13/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	113950	12	11	12	0.00
13/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	113850	11	11	11	0.00
13/12/2023	GOVI On 01-August-24			GOVI	960.34	960.1170	960.3350	960.1170	0.00
13/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	169450	17	17	17	0.00
13/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	169650	17	17	17	0.00
13/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	169550	17	17	17	0.00
13/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 07-November-24			GOVI	982.73	982.4200	982.7290	982.4200	0.00
13/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	339490	34	34	34	0.00
13/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	339390	34	34	34	0.00
13/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	339290	34	34	34	0.00
13/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/12/2023	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
13/12/2023	GOVI On 06-February-25			GOVI	1003.44	1003.0530	1003.4440	1003.0530	0.00
13/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	314440	31	31	31	0.00
13/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2023	IGOV On 01-February-24			Index Future	346.50	345.0040	346.5040	345.0040	606.00
13/12/2023	IGOV On 02-May-24			Index Future	354.27	352.7330	354.2700	352.7330	16.00
13/12/2023	IGOV On 01-August-24			Index Future	362.17	360.5620	362.1720	360.5620	0.00
13/12/2023	IGOV On 07-November-24			Index Future	370.70	369.0240	370.7040	369.0240	0.00
13/12/2023	IGOV On 06-February-25			Index Future	378.60	376.8530	378.5970	376.8530	0.00
13/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
13/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
13/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
13/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.28	91.7200	91.7200	91.7200	0.00
13/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	0.00
13/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.8700	91.8700	91.8700	0.00
13/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.91	92.0900	92.0900	92.0900	0.00
13/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
13/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.51	92.4900	92.4900	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
13/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
13/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
13/12/2023	R035 On 01-February-24			Bond Future	11.74	86.3833	86.3893	86.3833	68,204.00
13/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	53	0	0	0	400.00
13/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	332	0	0	0	400.00
13/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8550	9	9	9	0.00
13/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3026	3	3	3	0.00
13/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	2988	3	3	3	0.00
13/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3065	3	3	3	0.00
13/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	660	1	1	1	0.00
13/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	686	1	1	1	0.00
13/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	673	1	1	1	0.00
13/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	44	0	0	0	400.00
13/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3738	4	4	4	0.00
13/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6349	6	6	6	0.00
13/12/2023	R035 On 02-May-24			Bond Future	11.84	83.7852	83.7923	83.7852	104,999.00
13/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1153	1	1	1	0.00
13/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1136	1	1	1	0.00
13/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1170	1	1	1	0.00
13/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4579	5	5	5	0.00
13/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4656	5	5	5	0.00
13/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4618	5	5	5	0.00
13/12/2023	R035 On 01-August-24			Bond Future	11.95	85.6247	85.6412	85.6247	0.00
13/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	2890	3	3	3	0.00
13/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	2863	3	3	3	0.00
13/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	2916	3	3	3	0.00
13/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3637	4	4	4	0.00
13/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3689	4	4	4	0.00
13/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3663	4	4	4	0.00
13/12/2023	R035 On 07-November-24			Bond Future	12.09	83.0949	83.1194	83.0949	19,875.00
13/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4002	4	4	4	0.00
13/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3973	4	4	4	0.00
13/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4030	4	4	4	0.00
13/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3514	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
13/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3557	3	4	3	0.00
13/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3536	3	4	3	0.00
13/12/2023	R035 On 06-February-25			Bond Future	12.24	84.8336	84.8650	84.8336	0.00
13/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4464	4	4	4	0.00
13/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3621	4	4	4	0.00
13/12/2023	R053 On 01-February-24			Bond Future	12.47	97.5911	97.4872	97.5911	0.00
13/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4267	4	4	4	0.00
13/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4216	4	4	4	0.00
13/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4318	5	4	5	0.00
13/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	990	1	1	1	0.00
13/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1026	1	1	1	0.00
13/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1008	1	1	1	0.00
13/12/2023	R053 On 02-May-24			Bond Future	12.58	93.8886	93.7834	93.8886	5,189.00
13/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	5711	6	6	6	0.00
13/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	5755	6	6	6	0.00
13/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	5666	6	6	6	0.00
13/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2594	3	3	3	0.00
13/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2548	3	3	3	0.00
13/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2571	3	3	3	0.00
13/12/2023	R053 On 01-August-24			Bond Future	12.69	95.9491	95.8522	95.9491	0.00
13/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	6596	7	7	7	0.00
13/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	6639	7	7	7	0.00
13/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	6554	7	7	7	0.00
13/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3566	4	4	4	0.00
13/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3518	4	4	4	0.00
13/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3542	4	4	4	0.00
13/12/2023	R053 On 07-November-24			Bond Future	12.83	92.3013	92.2106	92.3013	0.00
13/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	5407	6	5	6	0.00
13/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	5444	6	5	6	0.00
13/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	5370	6	5	6	0.00
13/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5661	6	6	6	0.00
13/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5596	6	6	6	0.00
13/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5629	6	6	6	0.00
13/12/2023	R053 On 06-February-25			Bond Future	12.97	94.2295	94.1441	94.2295	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	5811	6	6	6	0.00
13/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6048	6	6	6	0.00
13/12/2023	R186 On 01-February-24			Bond Future	8.87	105.3165	105.3830	105.3165	75,389.00
13/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1740	2	2	2	0.00
13/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1762	2	2	2	0.00
13/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1718	2	2	2	0.00
13/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	123	0	0	0	0.00
13/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	117	0	0	0	0.00
13/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	120	0	0	0	0.00
13/12/2023	R186 On 02-May-24			Bond Future	8.85	107.6502	107.7192	107.6502	10,568.00
13/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	168	0	0	0	0.00
13/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	172	0	0	0	0.00
13/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	165	0	0	0	0.00
13/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3689	4	4	4	0.00
13/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2339	2	2	2	2,030.00
13/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	128	0	0	0	2,030.00
13/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	301	0	0	0	0.00
13/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2221	2	2	2	0.00
13/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2180	2	2	2	0.00
13/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2200	2	2	2	0.00
13/12/2023	R186 On 01-August-24			Bond Future	8.84	104.7054	104.7876	104.7054	0.00
13/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	940	1	1	1	0.00
13/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	952	1	1	1	0.00
13/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	929	1	1	1	0.00
13/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1270	1	1	1	0.00
13/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1251	1	1	1	0.00
13/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1260	1	1	1	0.00
13/12/2023	R186 On 07-November-24			Bond Future	8.85	107.1337	107.2274	107.1337	44,540.00
13/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1538	2	2	2	0.00
13/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1525	2	2	2	0.00
13/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1550	2	2	2	0.00
13/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	969	1	1	1	0.00
13/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	981	1	1	1	0.00
13/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	975	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
13/12/2023	R186 On 06-February-25			Bond Future	8.90	104.0619	104.1657	104.0619	0.00
13/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1347	1	1	1	0.00
13/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1121	1	1	1	0.00
13/12/2023	R202 On 01-February-24			Bond Future	259.15	258.3859	259.1517	258.3859	5,070.00
13/12/2023	R202 On 02-May-24			Bond Future	264.96	264.1742	264.9597	264.1742	0.00
13/12/2023	R202 On 01-August-24			Bond Future	265.77	264.9097	265.7681	264.9097	0.00
13/12/2023	R202 On 07-November-24			Bond Future	272.03	271.1240	272.0264	271.1240	6.00
13/12/2023	R202 On 06-February-25			Bond Future	272.57	271.6073	272.5726	271.6073	0.00
13/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	5783	5	6	5	0.00
13/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
13/12/2023	R209 On 01-February-24			Bond Future	11.90	66.4384	66.3715	66.4384	14,285.00
13/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	1936	2	2	2	0.00
13/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	1906	2	2	2	0.00
13/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	1966	2	2	2	0.00
13/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	851	1	1	1	0.00
13/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	883	1	1	1	0.00
13/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	867	1	1	1	0.00
13/12/2023	R209 On 02-May-24			Bond Future	12.00	64.7574	64.6897	64.7574	0.00
13/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	753	1	1	1	0.00
13/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	741	1	1	1	0.00
13/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	766	1	1	1	0.00
13/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4632	5	5	5	0.00
13/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4707	5	5	5	0.00
13/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4670	5	5	5	0.00
13/12/2023	R209 On 01-August-24			Bond Future	12.10	66.1788	66.1169	66.1788	0.00
13/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2226	2	2	2	0.00
13/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2204	2	2	2	0.00
13/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2247	2	2	2	0.00
13/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3632	4	4	4	0.00
13/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3683	4	4	4	0.00
13/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3657	4	4	4	0.00
13/12/2023	R209 On 07-November-24			Bond Future	12.23	64.5566	64.4993	64.5566	5,237.00
13/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3260	3	3	3	0.00
13/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3284	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3237	3	3	3	0.00
13/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3314	3	3	3	0.00
13/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3272	3	3	3	0.00
13/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3293	3	3	3	0.00
13/12/2023	R209 On 06-February-25			Bond Future	12.36	65.9070	65.8534	65.9070	0.00
13/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	3771	4	4	4	0.00
13/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3426	3	3	3	0.00
13/12/2023	R210 On 01-February-24			Bond Future	233.81	233.7037	233.8127	233.7037	677.00
13/12/2023	R210 On 02-May-24			Bond Future	235.79	235.6626	235.7920	235.6626	0.00
13/12/2023	R210 On 01-August-24			Bond Future	241.05	240.8929	241.0512	240.8929	0.00
13/12/2023	R210 On 07-November-24			Bond Future	243.38	243.1790	243.3798	243.1790	60.00
13/12/2023	R210 On 06-February-25			Bond Future	248.56	248.3329	248.5566	248.3329	0.00
13/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8947	9	9	9	0.00
13/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/12/2023	R213 On 01-February-24			Bond Future	10.61	85.3445	85.4366	85.3445	29,831.00
13/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4721	5	5	5	0.00
13/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4758	5	5	5	0.00
13/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4683	5	5	5	0.00
13/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	138	0	0	0	0.00
13/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	133	0	0	0	0.00
13/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	135	0	0	0	0.00
13/12/2023	R213 On 02-May-24			Bond Future	10.68	83.6766	83.7717	83.6766	0.00
13/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1249	1	1	1	0.00
13/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1266	1	1	1	0.00
13/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1233	1	1	1	0.00
13/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2955	3	3	3	0.00
13/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2902	3	3	3	0.00
13/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2928	3	3	3	0.00
13/12/2023	R213 On 01-August-24			Bond Future	10.76	85.5139	85.6203	85.5139	0.00
13/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2768	3	3	3	0.00
13/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2791	3	3	3	0.00
13/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2745	3	3	3	0.00
13/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2344	2	2	2	0.00
13/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2308	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2326	2	2	2	0.00
13/12/2023	R213 On 07-November-24			Bond Future	10.87	83.9363	84.0528	83.9363	16,191.00
13/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3563	4	4	4	0.00
13/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3539	3	4	3	0.00
13/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3587	4	4	4	0.00
13/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2184	2	2	2	0.00
13/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2213	2	2	2	0.00
13/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2198	2	2	2	0.00
13/12/2023	R213 On 06-February-25			Bond Future	11.00	85.6941	85.8195	85.6941	0.00
13/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3805	4	4	4	0.00
13/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2482	3	2	3	0.00
13/12/2023	R214 On 01-February-24			Bond Future	12.34	61.7032	61.6604	61.7032	10,900.00
13/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	950	1	1	1	0.00
13/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	930	1	1	1	0.00
13/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	970	1	1	1	0.00
13/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1821	2	2	2	0.00
13/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1877	2	2	2	0.00
13/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1848	2	2	2	0.00
13/12/2023	R214 On 02-May-24			Bond Future	12.44	59.7657	59.7227	59.7657	10,172.00
13/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1650	2	2	2	7,110.00
13/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5542	6	6	6	0.00
13/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3510	4	4	4	0.00
13/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1609	2	2	2	10,000.00
13/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	603	1	1	1	0.00
13/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	594	1	1	1	0.00
13/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	613	1	1	1	0.00
13/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5342	5	5	5	0.00
13/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5427	5	5	5	0.00
13/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5385	5	5	5	0.00
13/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	3063	3	3	3	0.00
13/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1559	2	2	2	17,110.00
13/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3119	3	3	3	0.00
13/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	839	1	1	1	17,110.00
13/12/2023	R214 On 01-August-24			Bond Future	12.54	61.0778	61.0405	61.0778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2155	2	2	2	0.00
13/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2134	2	2	2	0.00
13/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2176	2	2	2	0.00
13/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3877	4	4	4	0.00
13/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3932	4	4	4	0.00
13/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3905	4	4	4	0.00
13/12/2023	R214 On 07-November-24			Bond Future	12.67	59.1871	59.1543	59.1871	0.00
13/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3216	3	3	3	0.00
13/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3240	3	3	3	0.00
13/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3193	3	3	3	0.00
13/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3521	4	4	4	0.00
13/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3477	4	3	4	0.00
13/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3499	4	3	4	0.00
13/12/2023	R214 On 06-February-25			Bond Future	12.81	60.4254	60.3964	60.4254	0.00
13/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3435	4	3	4	0.00
13/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3879	4	4	4	0.00
13/12/2023	R248 On 01-February-24			Bond Future	12.48	75.6632	75.5827	75.6632	246,225.00
13/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7465	8	7	8	0.00
13/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	3957	4	4	4	0.00
13/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	849	1	1	1	0.00
13/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	869	1	1	1	0.00
13/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	829	1	1	1	0.00
13/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1187	1	1	1	0.00
13/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	109	0	0	0	0.00
13/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5114	5	5	5	0.00
13/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	339	0	0	0	0.00
13/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2205	2	2	2	0.00
13/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	6066	6	6	6	0.00
13/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2790	3	3	3	0.00
13/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2711	3	3	3	0.00
13/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2750	3	3	3	0.00
13/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	564	1	1	1	0.00
13/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	120	0	0	0	0.00
13/12/2023	R248 On 02-May-24			Bond Future	12.58	72.8911	72.8097	72.8911	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
13/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	534	1	1	1	0.00
13/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2397	3	2	3	0.00
13/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	4852	5	5	5	0.00
13/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	601	1	1	1	0.00
13/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	612	1	1	1	0.00
13/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	591	1	1	1	0.00
13/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7402	7	7	7	0.00
13/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	7291	7	7	7	0.00
13/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7346	7	7	7	0.00
13/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1742	2	2	2	0.00
13/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3430	4	3	4	0.00
13/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7740	8	8	8	0.00
13/12/2023	R248 On 01-August-24			Bond Future	12.69	74.4913	74.4161	74.4913	13,000.00
13/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	2615	3	3	3	0.00
13/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	2640	3	3	3	0.00
13/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2590	3	3	3	0.00
13/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4812	5	5	5	0.00
13/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4746	5	5	5	0.00
13/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4780	5	5	5	0.00
13/12/2023	R248 On 07-November-24			Bond Future	12.83	71.7665	71.6962	71.7665	0.00
13/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4219	4	4	4	0.00
13/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4248	4	4	4	0.00
13/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4191	4	4	4	0.00
13/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4452	5	4	5	0.00
13/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4400	5	4	5	0.00
13/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4426	5	4	5	0.00
13/12/2023	R248 On 06-February-25			Bond Future	12.97	73.2673	73.2010	73.2673	0.00
13/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	3946	4	4	4	0.00
13/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5361	5	5	5	0.00
13/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/12/2023	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
13/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00