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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/12/2023 TO: 20/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	2025 On 01-February-24			Bond Future	176.34	176.2798	176.3420	176.2798	11,660.00
20/12/2023	2025 On 02-May-24			Bond Future	180.29	180.2308	180.2950	180.2308	0.00
20/12/2023	2025 On 01-August-24			Bond Future	182.48	182.4090	182.4772	182.4090	0.00
20/12/2023	2025 On 07-November-24			Bond Future	186.78	186.7073	186.7810	186.7073	75.00
20/12/2023	2029 On 01-February-24			Bond Future	130.30	130.6389	130.3019	130.6389	7,360.00
20/12/2023	2029 On 02-May-24			Bond Future	131.85	132.1980	131.8537	132.1980	0.00
20/12/2023	2029 On 01-August-24			Bond Future	134.80	135.1477	134.7976	135.1477	0.00
20/12/2023	2029 On 07-November-24			Bond Future	136.57	136.9257	136.5703	136.9257	66.00
20/12/2023	2029 On 06-February-25			Bond Future	139.48	139.8409	139.4811	139.8409	118.00
20/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7081	7	7	7	0.00
20/12/2023	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
20/12/2023	2030 On 01-February-24			Bond Future	9.68	92.3926	92.6202	92.3926	93,239.00
20/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6817	7	7	7	0.00
20/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6855	7	7	7	0.00
20/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6779	7	7	7	0.00
20/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6626	6	7	6	0.00
20/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1597	1	2	1	1,360.00
20/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	688	1	1	1	400.00
20/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	2033	2	2	2	400.00
20/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9602	9	10	9	0.00
20/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	3139	3	3	3	500.00
20/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8709	8	9	8	0.00
20/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1479	1	1	1	500.00
20/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2331	2	2	2	200.00
20/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5438	5	5	5	0.00
20/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8296	8	8	8	0.00
20/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8672	8	9	8	0.00
20/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1810	2	2	2	500.00
20/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	5	0	0	0	500.00
20/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	474	1	0	1	0.00
20/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	7	0	0	0	200.00
20/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	44	0	0	0	700.00
20/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	330	0	0	0	0.00
20/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	193	0	0	0	0.00
20/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	5	0	0	0	500.00
20/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	603	1	1	1	0.00
20/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	2	0	0	0	400.00
20/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	405	0	0	0	0.00
20/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1169	1	1	1	0.00
20/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	20	0	0	0	1,360.00
20/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	553	1	1	1	0.00
20/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	18	0	0	0	0.00
20/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	17	0	0	0	0.00
20/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	18	0	0	0	0.00
20/12/2023	2030 On 02-May-24			Bond Future	9.72	94.4409	94.6738	94.4409	21,427.00
20/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1683	2	2	2	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
20/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4848	5	5	5	1,080.00
20/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10238	10	10	10	0.00
20/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2853	3	3	3	1,000.00
20/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8703	8	9	8	0.00
20/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	2015	2	2	2	0.00
20/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	2038	2	2	2	0.00
20/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1993	2	2	2	0.00
20/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4205	4	4	4	500.00
20/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5852	6	6	6	500.00
20/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12879	13	13	13	0.00
20/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	11	0	0	0	500.00
20/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	311	0	0	0	0.00
20/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	597	1	1	1	0.00
20/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1631	2	2	2	0.00
20/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1594	2	2	2	0.00
20/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1612	2	2	2	0.00
20/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	105	0	0	0	1,000.00
20/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	55	0	0	0	1,080.00
20/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	461	1	0	1	0.00
20/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1071	1	1	1	0.00
20/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	1938	2	2	2	0.00
20/12/2023	2030 On 01-August-24			Bond Future	9.77	92.5201	92.7594	92.5201	0.00
20/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3698	4	4	4	0.00
20/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3724	4	4	4	0.00
20/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3671	4	4	4	0.00
20/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1312	1	1	1	0.00
20/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1289	1	1	1	0.00
20/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1300	1	1	1	0.00
20/12/2023	2030 On 07-November-24			Bond Future	9.83	94.6746	94.9215	94.6746	1,652.00
20/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4703	5	5	5	0.00
20/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4731	5	5	5	0.00
20/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4676	5	5	5	0.00
20/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1258	1	1	1	0.00
20/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1240	1	1	1	0.00
20/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1249	1	1	1	0.00

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20/12/2023	2030 On 06-February-25			Bond Future	9.90	92.6560	92.9103	92.6560	0.00
20/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4355	4	4	4	0.00
20/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1551	2	2	2	0.00
20/12/2023	2032 On 01-February-24			Bond Future	10.52	90.3388	90.6609	90.3388	91,882.00
20/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6271	6	6	6	0.00
20/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	6227	6	6	6	0.00
20/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6315	6	6	6	0.00
20/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2303	2	2	2	8,500.00
20/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6970	7	7	7	0.00
20/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	142	0	0	0	1,200.00
20/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1794	2	2	2	1,200.00
20/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9639	9	10	9	0.00
20/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1242	1	1	1	500.00
20/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	3050	3	3	3	500.00
20/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	10102	10	10	10	0.00
20/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	9129	9	9	9	0.00
20/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1864	2	2	2	200.00
20/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5877	6	6	6	0.00
20/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	5003	5	5	5	0.00
20/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	4053	4	4	4	0.00
20/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	4139	4	4	4	0.00
20/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2117	2	2	2	0.00
20/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	509	1	1	1	17,000.00
20/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	160	0	0	0	8,500.00
20/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	168	0	0	0	17,000.00
20/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	99	0	0	0	8,500.00
20/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	61	0	0	0	200.00
20/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	596	1	1	1	0.00
20/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	10	0	0	0	200.00
20/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	6	0	0	0	500.00
20/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	294	0	0	0	0.00
20/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	903	1	1	1	0.00
20/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	7	0	0	0	1,200.00
20/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	623	1	1	1	0.00

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20/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2719	3	3	3	0.00
20/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	34	0	0	0	0.00
20/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	455	1	0	1	0.00
20/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	48	0	0	0	0.00
20/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	51	0	0	0	0.00
20/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	50	0	0	0	0.00
20/12/2023	2032 On 02-May-24			Bond Future	10.59	88.1793	88.5089	88.1793	61,402.00
20/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2949	3	3	3	1,000.00
20/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10466	10	10	10	0.00
20/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1684	2	2	2	1,000.00
20/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2213	2	2	2	500.00
20/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3660	3	4	3	500.00
20/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11553	11	12	11	0.00
20/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4535	4	5	4	1,550.00
20/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	12209	12	12	12	0.00
20/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	2113	2	2	2	0.00
20/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	2089	2	2	2	0.00
20/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	2138	2	2	2	0.00
20/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2366	2	2	2	1,550.00
20/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	4055	4	4	4	0.00
20/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	6215	6	6	6	0.00
20/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2163	2	2	2	500.00
20/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	556	1	1	1	500.00
20/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1114	1	1	1	500.00
20/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2251	2	2	2	0.00
20/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2275	2	2	2	0.00
20/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2323	3	2	3	0.00
20/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2299	2	2	2	0.00
20/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	75	0	0	0	1,550.00
20/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	949	1	1	1	0.00
20/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2068	2	2	2	0.00
20/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	100	0	0	0	500.00
20/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1276	1	1	1	0.00
20/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2204	2	2	2	0.00
20/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1647	2	2	2	0.00

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20/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	152	0	0	0	1,000.00
20/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2797	3	3	3	0.00
20/12/2023	2032 On 01-August-24			Bond Future	10.66	90.1255	90.4635	90.1255	0.00
20/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	4137	4	4	4	0.00
20/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	4107	4	4	4	0.00
20/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4168	4	4	4	0.00
20/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	1897	2	2	2	0.00
20/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	1928	2	2	2	0.00
20/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	1913	2	2	2	0.00
20/12/2023	2032 On 07-November-24			Bond Future	10.76	88.0579	88.4057	88.0579	1,526.00
20/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11447	11	11	11	0.00
20/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5564	5	6	5	1,615.00
20/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	5064	5	5	5	0.00
20/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	5034	5	5	5	0.00
20/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	5095	5	5	5	0.00
20/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1806	2	2	2	0.00
20/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1832	2	2	2	0.00
20/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1819	2	2	2	0.00
20/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	467	1	0	1	1,615.00
20/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1622	2	2	2	0.00
20/12/2023	2032 On 06-February-25			Bond Future	10.86	89.9081	90.2653	89.9081	0.00
20/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5597	5	6	5	0.00
20/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1880	2	2	2	0.00
20/12/2023	2033 On 01-February-24			Bond Future	123.89	123.8381	123.8927	123.8381	8,052.00
20/12/2023	2033 On 02-May-24			Bond Future	125.20	125.1481	125.2043	125.1481	0.00
20/12/2023	2033 On 01-August-24			Bond Future	128.00	127.9407	127.9997	127.9407	0.00
20/12/2023	2033 On 07-November-24			Bond Future	129.51	129.4514	129.5148	129.4514	0.00
20/12/2023	2033 On 06-February-25			Bond Future	132.28	132.2076	132.2753	132.2076	0.00
20/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7335	7	7	7	0.00
20/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/12/2023	2037 On 01-February-24			Bond Future	11.79	78.3134	78.5399	78.3134	135,090.00
20/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3289	3	3	3	0.00
20/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3331	3	3	3	0.00
20/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3247	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
20/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10607	10	11	10	0.00
20/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	6030	6	6	6	0.00
20/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2374	2	2	2	2,500.00
20/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	99	0	0	0	2,500.00
20/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	744	1	1	1	0.00
20/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	7	0	0	0	2,500.00
20/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	455	1	0	1	0.00
20/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	435	0	0	0	0.00
20/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	445	1	0	1	0.00
20/12/2023	2037 On 02-May-24			Bond Future	11.89	80.0495	80.2812	80.0495	0.00
20/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1428	1	1	1	0.00
20/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1449	1	1	1	0.00
20/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1407	1	1	1	0.00
20/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	3953	4	4	4	0.00
20/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	3880	4	4	4	0.00
20/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	3916	4	4	4	0.00
20/12/2023	2037 On 01-August-24			Bond Future	12.00	77.5606	77.7984	77.5606	0.00
20/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9681	9	10	9	0.00
20/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7200	7	7	7	0.00
20/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3539	3	4	3	0.00
20/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3569	3	4	3	1,383.00
20/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3510	3	4	3	0.00
20/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3011	3	3	3	0.00
20/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	2965	3	3	3	0.00
20/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	2988	3	3	3	0.00
20/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1292	1	1	1	1,383.00
20/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	781	1	1	1	1,383.00
20/12/2023	2037 On 07-November-24			Bond Future	12.12	79.3657	79.6109	79.3657	9,175.00
20/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5098	5	5	5	0.00
20/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5130	5	5	5	0.00
20/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5066	5	5	5	0.00
20/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2748	3	3	3	0.00
20/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2712	3	3	3	0.00
20/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2730	3	3	3	0.00
20/12/2023	2037 On 06-February-25			Bond Future	12.25	76.7731	77.0254	76.7731	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
20/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5490	5	5	5	0.00
20/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	2926	3	3	3	0.00
20/12/2023	2038 On 01-February-24			Bond Future	133.48	133.5736	133.4817	133.5736	3,549.00
20/12/2023	2038 On 02-May-24			Bond Future	136.47	136.5674	136.4739	136.5674	1,706.00
20/12/2023	2038 On 01-August-24			Bond Future	137.45	137.5407	137.4472	137.5407	0.00
20/12/2023	2038 On 07-November-24			Bond Future	140.69	140.7809	140.6882	140.7809	0.00
20/12/2023	2038 On 06-February-25			Bond Future	141.56	141.6496	141.5586	141.6496	0.00
20/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6329	6	6	6	0.00
20/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/12/2023	2040 On 01-February-24			Bond Future	12.08	78.2500	78.5493	78.2500	126,452.00
20/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2210	2	2	2	0.00
20/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4789	5	5	5	0.00
20/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9563	9	10	9	0.00
20/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2360	2	2	2	0.00
20/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2322	2	2	2	0.00
20/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2399	2	2	2	0.00
20/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	863	1	1	1	0.00
20/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	900	1	1	1	0.00
20/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	881	1	1	1	0.00
20/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	20	0	0	0	0.00
20/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	250	0	0	0	0.00
20/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	957	1	1	1	0.00
20/12/2023	2040 On 02-May-24			Bond Future	12.19	79.9848	80.2908	79.9848	0.00
20/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1278	1	1	1	0.00
20/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1258	1	1	1	0.00
20/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1298	1	1	1	0.00
20/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4640	5	5	5	0.00
20/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4723	5	5	5	0.00
20/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4681	5	5	5	0.00
20/12/2023	2040 On 01-August-24			Bond Future	12.30	77.2439	77.5579	77.2439	0.00
20/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3572	3	4	3	0.00
20/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3542	3	4	3	0.00
20/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3602	3	4	3	0.00
20/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3359	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
20/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3411	4	3	4	0.00
20/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3385	4	3	4	0.00
20/12/2023	2040 On 07-November-24			Bond Future	12.42	79.0414	79.3644	79.0414	8,697.00
20/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5295	5	5	5	0.00
20/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5261	5	5	5	0.00
20/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5328	5	5	5	0.00
20/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	2961	3	3	3	0.00
20/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3001	3	3	3	0.00
20/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	2981	3	3	3	0.00
20/12/2023	2040 On 06-February-25			Bond Future	12.56	76.1910	76.5228	76.1910	0.00
20/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5429	5	5	5	0.00
20/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3331	3	3	3	0.00
20/12/2023	2044 On 01-February-24			Bond Future	12.17	74.4170	74.7173	74.4170	95,462.00
20/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	6062	6	6	6	0.00
20/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1865	2	2	2	0.00
20/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1899	2	2	2	0.00
20/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1831	2	2	2	0.00
20/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4882	5	5	5	0.00
20/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	250	0	0	0	15,000.00
20/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1222	1	1	1	0.00
20/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1175	1	1	1	0.00
20/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1198	1	1	1	0.00
20/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	138	0	0	0	5,000.00
20/12/2023	2044 On 02-May-24			Bond Future	12.27	76.0668	76.3739	76.0668	34.00
20/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1205	1	1	1	0.00
20/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1222	1	1	1	0.00
20/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1187	1	1	1	0.00
20/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	4886	5	5	5	0.00
20/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	4796	5	5	5	0.00
20/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	4841	5	5	5	0.00
20/12/2023	2044 On 01-August-24			Bond Future	12.37	73.3646	73.6795	73.3646	0.00
20/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3274	3	3	3	0.00
20/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3303	3	3	3	0.00
20/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3245	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
20/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3777	4	4	4	0.00
20/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3721	4	4	4	0.00
20/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3749	4	4	4	0.00
20/12/2023	2044 On 07-November-24			Bond Future	12.49	75.0717	75.3956	75.0717	0.00
20/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5385	5	5	5	0.00
20/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5418	5	5	5	0.00
20/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5353	5	5	5	0.00
20/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3137	3	3	3	0.00
20/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3097	3	3	3	0.00
20/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3117	3	3	3	0.00
20/12/2023	2044 On 06-February-25			Bond Future	12.62	72.2631	72.5957	72.2631	0.00
20/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5705	6	6	6	0.00
20/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3569	4	4	4	0.00
20/12/2023	2046 On 01-February-24			Bond Future	117.78	118.0862	117.7766	118.0862	11,904.00
20/12/2023	2046 On 02-May-24			Bond Future	118.27	118.5815	118.2656	118.5815	4,626.00
20/12/2023	2046 On 01-August-24			Bond Future	120.91	121.2272	120.9058	121.2272	0.00
20/12/2023	2046 On 07-November-24			Bond Future	121.55	121.8724	121.5463	121.8724	0.00
20/12/2023	2046 On 06-February-25			Bond Future	124.14	124.4655	124.1353	124.4655	0.00
20/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10125	10	10	10	0.00
20/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/12/2023	2050 On 01-February-24			Bond Future	117.64	117.9986	117.6436	117.9986	10,813.00
20/12/2023	2050 On 02-May-24			Bond Future	120.28	120.6433	120.2808	120.6433	3,316.00
20/12/2023	2050 On 01-August-24			Bond Future	120.66	121.0263	120.6574	121.0263	0.00
20/12/2023	2050 On 07-November-24			Bond Future	123.50	123.8777	123.5026	123.8777	0.00
20/12/2023	2050 On 06-February-25			Bond Future	123.76	124.1427	123.7630	124.1427	0.00
20/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8163	9	8	9	0.00
20/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	AL37 On 01-February-24			Index Future	948.34	922.6280	948.3400	922.6280	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
20/12/2023	AL37 On 02-May-24			Index Future	969.37	943.0840	969.3660	943.0840	0.00
20/12/2023	AL37 On 01-August-24			Index Future	990.78	963.9150	990.7800	963.9150	0.00
20/12/2023	AL37 On 07-November-24			Index Future	1013.91	986.4160	1013.9120	986.4160	0.00
20/12/2023	AL37 On 06-February-25			Index Future	1035.32	1007.2340	1035.3150	1007.2340	0.00
20/12/2023	AL7T On 01-February-24			Index Future	1100.06	1096.6460	1100.0630	1096.6460	0.00
20/12/2023	AL7T On 02-May-24			Index Future	1124.45	1120.9590	1124.4520	1120.9590	0.00
20/12/2023	AL7T On 01-August-24			Index Future	1149.29	1145.7190	1149.2920	1145.7190	0.00
20/12/2023	AL7T On 07-November-24			Index Future	1176.13	1172.4640	1176.1250	1172.4640	0.00
20/12/2023	AL7T On 06-February-25			Index Future	1200.95	1197.2080	1200.9520	1197.2080	0.00
20/12/2023	ALBI On 01-February-24			Index Future	952.60	942.8370	952.6030	942.8370	100.00
20/12/2023	ALBI On 02-May-24			Index Future	973.72	963.7400	973.7230	963.7400	0.00
20/12/2023	ALBI On 01-August-24			Index Future	995.23	985.0270	995.2330	985.0270	0.00
20/12/2023	ALBI On 07-November-24			Index Future	1018.47	1008.0210	1018.4700	1008.0210	0.00
20/12/2023	ALBI On 06-February-25			Index Future	1039.97	1029.2950	1039.9690	1029.2950	0.00
20/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C186 On 21-December-26			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
20/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	ES33 On 01-February-24			Bond Future	12.17	76.6396	76.9038	76.6396	0.00
20/12/2023	ES33 On 02-May-24			Bond Future	12.30	74.5584	74.8287	74.5584	0.00
20/12/2023	ES33 On 01-August-24			Bond Future	12.42	76.2214	76.4988	76.2214	0.00
20/12/2023	ES33 On 07-November-24			Bond Future	12.59	74.2124	74.4981	74.2124	0.00
20/12/2023	ES33 On 06-February-25			Bond Future	12.76	75.7874	76.0810	75.7874	0.00
20/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2349	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
20/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/12/2023	ES42 On 01-February-24			Bond Future	12.78	72.0738	72.3762	72.0738	0.00
20/12/2023	ES42 On 02-May-24			Bond Future	12.91	69.4267	69.7361	69.4267	0.00
20/12/2023	ES42 On 01-August-24			Bond Future	13.03	70.9745	71.2918	70.9745	0.00
20/12/2023	ES42 On 07-November-24			Bond Future	13.19	68.3763	68.7027	68.3763	0.00
20/12/2023	ES42 On 06-February-25			Bond Future	13.34	69.8245	70.1595	69.8245	0.00
20/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1766	1	2	1	0.00
20/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/12/2023	GOVI On 01-February-24			GOVI	939.00	928.8120	938.9960	928.8120	729.00
20/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	590060	49	59	49	0.00
20/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	589960	49	59	49	0.00
20/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	590160	49	59	49	0.00
20/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 02-May-24			GOVI	959.82	949.4040	959.8150	949.4040	0.00
20/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	88350	0	9	0	0.00
20/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	88250	0	9	0	0.00
20/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	88450	0	9	0	0.00
20/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	2	0	2	0.00
20/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	2	0	2	0.00
20/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	2	0	2	0.00
20/12/2023	GOVI On 01-August-24			GOVI	981.02	970.3750	981.0180	970.3750	0.00
20/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	376280	27	38	27	0.00
20/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	376480	27	38	27	0.00
20/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	376380	27	38	27	0.00
20/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 07-November-24			GOVI	1003.92	993.0270	1003.9220	993.0270	0.00
20/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	551420	44	55	44	0.00
20/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	551320	44	55	44	0.00
20/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	551220	44	55	44	0.00
20/12/2023	GOVI On 07-November-24	948.80	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
20/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/12/2023	GOVI On 06-February-25			GOVI	1025.11	1013.9840	1025.1140	1013.9840	0.00
20/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	531140	42	53	42	0.00
20/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2023	IGOV On 01-February-24			Index Future	350.74	351.4890	350.7400	351.4890	606.00
20/12/2023	IGOV On 02-May-24			Index Future	358.60	359.3680	358.6020	359.3680	16.00
20/12/2023	IGOV On 01-August-24			Index Future	366.61	367.3890	366.6070	367.3890	0.00
20/12/2023	IGOV On 07-November-24			Index Future	375.26	376.0540	375.2550	376.0540	0.00
20/12/2023	IGOV On 06-February-25			Index Future	383.26	384.0700	383.2560	384.0700	0.00
20/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.40	91.6100	91.6000	91.6100	0.00
20/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6400	91.6200	91.6400	0.00
20/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.33	91.7100	91.6700	91.7100	0.00
20/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.29	91.7300	91.7100	91.7300	0.00
20/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.21	91.8400	91.7900	91.8400	0.00
20/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.20	91.8800	91.8000	91.8800	0.00
20/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05	92.0400	91.9500	92.0400	0.00
20/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.78	92.3200	92.2200	92.3200	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
20/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.44	92.6500	92.5600	92.6500	0.00
20/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.33	92.7900	92.6700	92.7900	0.00
20/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.23	92.8800	92.7700	92.8800	0.00
20/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.15	92.8900	92.8500	92.8900	0.00
20/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.35	7.3500	92.6500	7.3500	0.00
20/12/2023	R035 On 01-February-24			Bond Future	11.34	88.2926	88.5760	88.2926	68,077.00
20/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	172	0	0	0	400.00
20/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	825	1	1	1	400.00
20/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10699	10	11	10	0.00
20/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4739	4	5	4	0.00
20/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4693	4	5	4	0.00
20/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4786	5	5	5	0.00
20/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	194	0	0	0	0.00
20/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	204	0	0	0	0.00
20/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	199	0	0	0	0.00
20/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	6	0	0	0	400.00
20/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2045	2	2	2	0.00
20/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4281	5	4	5	0.00
20/12/2023	R035 On 02-May-24			Bond Future	11.42	85.7379	86.0277	85.7379	109,420.00
20/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1918	2	2	2	0.00
20/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1893	2	2	2	0.00
20/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1942	2	2	2	0.00
20/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3116	3	3	3	0.00
20/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3178	3	3	3	0.00
20/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3147	3	3	3	0.00
20/12/2023	R035 On 01-August-24			Bond Future	11.51	87.6305	87.9279	87.6305	0.00
20/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4067	4	4	4	0.00
20/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4035	4	4	4	0.00
20/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4099	4	4	4	0.00
20/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2534	3	3	3	0.00
20/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2574	3	3	3	0.00
20/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2554	3	3	3	0.00
20/12/2023	R035 On 07-November-24			Bond Future	11.63	85.1562	85.4624	85.1562	19,875.00
20/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5346	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
20/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5313	5	5	5	0.00
20/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5378	5	5	5	0.00
20/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2520	3	3	3	0.00
20/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2554	3	3	3	0.00
20/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2537	3	3	3	0.00
20/12/2023	R035 On 06-February-25			Bond Future	11.76	86.9459	87.2607	86.9459	0.00
20/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5875	6	6	6	0.00
20/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2636	3	3	3	0.00
20/12/2023	R053 On 01-February-24			Bond Future	12.09	99.9588	100.3141	99.9588	0.00
20/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6430	6	6	6	0.00
20/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	6369	6	6	6	0.00
20/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6491	6	6	6	0.00
20/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	336	0	0	0	0.00
20/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	352	0	0	0	0.00
20/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	344	0	0	0	0.00
20/12/2023	R053 On 02-May-24			Bond Future	12.19	96.3099	96.6734	96.3099	5,189.00
20/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7637	7	8	7	0.00
20/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7689	7	8	7	0.00
20/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7585	7	8	7	0.00
20/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1623	2	2	2	0.00
20/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1592	2	2	2	0.00
20/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1607	2	2	2	0.00
20/12/2023	R053 On 01-August-24			Bond Future	12.29	98.4352	98.8080	98.4352	0.00
20/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8497	8	8	8	0.00
20/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8545	8	9	8	0.00
20/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8449	8	8	8	0.00
20/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2505	3	3	3	0.00
20/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2469	3	2	3	0.00
20/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2487	3	2	3	0.00
20/12/2023	R053 On 07-November-24			Bond Future	12.41	94.8552	95.2389	94.8552	0.00
20/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7063	7	7	7	0.00
20/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7106	7	7	7	0.00
20/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	7020	7	7	7	0.00
20/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4283	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
20/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4230	4	4	4	0.00
20/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4257	4	4	4	0.00
20/12/2023	R053 On 06-February-25			Bond Future	12.53	96.8458	97.2399	96.8458	0.00
20/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7514	7	8	7	0.00
20/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4654	5	5	5	0.00
20/12/2023	R186 On 01-February-24			Bond Future	8.56	106.0693	106.1737	106.0693	74,456.00
20/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2440	2	2	2	0.00
20/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2464	2	2	2	0.00
20/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2415	2	2	2	0.00
20/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	30	0	0	0	0.00
20/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	28	0	0	0	0.00
20/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	29	0	0	0	0.00
20/12/2023	R186 On 02-May-24			Bond Future	8.51	108.4209	108.5278	108.4209	11,233.00
20/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	326	0	0	0	0.00
20/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	333	0	0	0	0.00
20/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	320	0	0	0	0.00
20/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4429	4	4	4	0.00
20/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	3000	3	3	3	2,030.00
20/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	60	0	0	0	2,030.00
20/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	154	0	0	0	0.00
20/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1567	2	2	2	0.00
20/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1532	2	2	2	0.00
20/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1549	2	2	2	0.00
20/12/2023	R186 On 01-August-24			Bond Future	8.46	105.5056	105.6162	105.5056	0.00
20/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1354	1	1	1	0.00
20/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1368	1	1	1	0.00
20/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1339	1	1	1	0.00
20/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	853	1	1	1	0.00
20/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	838	1	1	1	0.00
20/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	845	1	1	1	0.00
20/12/2023	R186 On 07-November-24			Bond Future	8.41	107.9635	108.0789	107.9635	44,540.00
20/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2062	2	2	2	0.00
20/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2048	2	2	2	0.00
20/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2077	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
20/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	644	1	1	1	0.00
20/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	653	1	1	1	0.00
20/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	648	1	1	1	0.00
20/12/2023	R186 On 06-February-25			Bond Future	8.39	104.9187	105.0391	104.9187	0.00
20/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1853	2	2	2	0.00
20/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	753	1	1	1	0.00
20/12/2023	R202 On 01-February-24			Bond Future	261.37	262.3290	261.3689	262.3290	5,070.00
20/12/2023	R202 On 02-May-24			Bond Future	267.23	268.2088	267.2280	268.2088	0.00
20/12/2023	R202 On 01-August-24			Bond Future	268.09	269.0902	268.0914	269.0902	0.00
20/12/2023	R202 On 07-November-24			Bond Future	274.41	275.4306	274.4137	275.4306	6.00
20/12/2023	R202 On 06-February-25			Bond Future	275.02	276.0477	275.0167	276.0477	0.00
20/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	8227	9	8	9	0.00
20/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/12/2023	R209 On 01-February-24			Bond Future	11.50	67.9833	68.2531	67.9833	14,316.00
20/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3245	3	3	3	0.00
20/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3206	3	3	3	0.00
20/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3283	3	3	3	0.00
20/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	287	0	0	0	0.00
20/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	302	0	0	0	0.00
20/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	294	0	0	0	0.00
20/12/2023	R209 On 02-May-24			Bond Future	11.59	66.3373	66.6133	66.3373	0.00
20/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1298	1	1	1	0.00
20/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1279	1	1	1	0.00
20/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1317	1	1	1	0.00
20/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3260	3	3	3	0.00
20/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3322	4	3	4	0.00
20/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3291	3	3	3	0.00
20/12/2023	R209 On 01-August-24			Bond Future	11.68	67.8014	68.0843	67.8014	0.00
20/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3159	3	3	3	0.00
20/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3133	3	3	3	0.00
20/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3186	3	3	3	0.00
20/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2603	3	3	3	0.00
20/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2643	3	3	3	0.00
20/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2623	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
20/12/2023	R209 On 07-November-24			Bond Future	11.78	66.2239	66.5149	66.2239	5,237.00
20/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4378	4	4	4	0.00
20/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4406	4	4	4	0.00
20/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4350	4	4	4	0.00
20/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2412	3	2	3	0.00
20/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2379	2	2	2	0.00
20/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2395	3	2	3	0.00
20/12/2023	R209 On 06-February-25			Bond Future	11.90	67.6154	67.9140	67.6154	0.00
20/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4951	5	5	5	0.00
20/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2545	3	3	3	0.00
20/12/2023	R210 On 01-February-24			Bond Future	235.81	235.7259	235.8106	235.7259	677.00
20/12/2023	R210 On 02-May-24			Bond Future	237.84	237.7481	237.8354	237.7481	0.00
20/12/2023	R210 On 01-August-24			Bond Future	243.15	243.0529	243.1453	243.0529	0.00
20/12/2023	R210 On 07-November-24			Bond Future	245.53	245.4285	245.5289	245.4285	60.00
20/12/2023	R210 On 06-February-25			Bond Future	250.76	250.6524	250.7604	250.6524	0.00
20/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11150	11	11	11	0.00
20/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/12/2023	R213 On 01-February-24			Bond Future	10.20	86.9718	87.2378	86.9718	29,769.00
20/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6412	6	6	6	0.00
20/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6452	6	6	6	0.00
20/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6372	6	6	6	0.00
20/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	26	0	0	0	0.00
20/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	25	0	0	0	0.00
20/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	26	0	0	0	0.00
20/12/2023	R213 On 02-May-24			Bond Future	10.25	85.3411	85.6131	85.3411	0.00
20/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	2030	2	2	2	0.00
20/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	2053	2	2	2	0.00
20/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	2007	2	2	2	0.00
20/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	1888	2	2	2	0.00
20/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1847	2	2	2	0.00
20/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	1868	2	2	2	0.00
20/12/2023	R213 On 01-August-24			Bond Future	10.31	87.2250	87.5042	87.2250	0.00
20/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3860	4	4	4	0.00
20/12/2023	R213 On 01-August-24	10.88	Call	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
20/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3833	4	4	4	0.00
20/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1548	2	2	2	0.00
20/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1522	2	2	2	0.00
20/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1535	2	2	2	0.00
20/12/2023	R213 On 07-November-24			Bond Future	10.39	85.6961	85.9836	85.6961	16,191.00
20/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4778	5	5	5	0.00
20/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4750	5	5	5	0.00
20/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4806	5	5	5	0.00
20/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1472	2	1	2	0.00
20/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1493	2	1	2	0.00
20/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1483	2	1	2	0.00
20/12/2023	R213 On 06-February-25			Bond Future	10.50	87.4986	87.7943	87.4986	0.00
20/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	5031	5	5	5	0.00
20/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1734	2	2	2	0.00
20/12/2023	R214 On 01-February-24			Bond Future	11.92	63.3921	63.6694	63.3921	10,887.00
20/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1906	2	2	2	0.00
20/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1874	2	2	2	0.00
20/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1938	2	2	2	0.00
20/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	779	1	1	1	0.00
20/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	812	1	1	1	0.00
20/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	795	1	1	1	0.00
20/12/2023	R214 On 02-May-24			Bond Future	12.01	61.4928	61.7764	61.4928	10,172.00
20/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2603	2	3	2	7,110.00
20/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7207	7	7	7	0.00
20/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4907	5	5	5	0.00
20/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2548	2	3	2	10,000.00
20/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1102	1	1	1	0.00
20/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1087	1	1	1	0.00
20/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1118	1	1	1	0.00
20/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3793	4	4	4	0.00
20/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	3867	4	4	4	0.00
20/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	3830	4	4	4	0.00
20/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	1962	2	2	2	0.00
20/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	902	1	1	1	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2004	2	2	2	0.00
20/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	450	0	0	0	17,110.00
20/12/2023	R214 On 01-August-24			Bond Future	12.10	62.8502	63.1409	62.8502	0.00
20/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3131	3	3	3	0.00
20/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3105	3	3	3	0.00
20/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3157	3	3	3	0.00
20/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2758	3	3	3	0.00
20/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2802	3	3	3	0.00
20/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2780	3	3	3	0.00
20/12/2023	R214 On 07-November-24			Bond Future	12.21	61.0070	61.3058	61.0070	0.00
20/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4397	4	4	4	0.00
20/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4425	4	4	4	0.00
20/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4368	4	4	4	0.00
20/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2545	3	3	3	0.00
20/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2510	3	3	3	0.00
20/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2527	3	3	3	0.00
20/12/2023	R214 On 06-February-25			Bond Future	12.33	62.2891	62.5958	62.2891	0.00
20/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4632	4	5	4	0.00
20/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	2876	3	3	3	0.00
20/12/2023	R248 On 01-February-24			Bond Future	12.09	77.5942	77.8718	77.5942	246,221.00
20/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9657	9	10	9	0.00
20/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5847	6	6	6	0.00
20/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1732	2	2	2	0.00
20/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1765	2	2	2	0.00
20/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1699	2	2	2	0.00
20/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2267	2	2	2	0.00
20/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	310	0	0	0	0.00
20/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	7150	7	7	7	0.00
20/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	86	0	0	0	0.00
20/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	996	1	1	1	0.00
20/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	3977	4	4	4	0.00
20/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1370	2	1	2	0.00
20/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1318	1	1	1	0.00
20/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1344	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
20/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	166	0	0	0	0.00
20/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	23	0	0	0	0.00
20/12/2023	R248 On 02-May-24			Bond Future	12.18	74.8658	75.1498	74.8658	13,880.00
20/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	964	1	1	1	0.00
20/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3557	3	4	3	0.00
20/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6495	6	6	6	0.00
20/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1073	1	1	1	0.00
20/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1089	1	1	1	0.00
20/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1057	1	1	1	0.00
20/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5527	6	6	6	0.00
20/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5429	6	5	6	0.00
20/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5478	6	5	6	0.00
20/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1045	1	1	1	0.00
20/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2250	2	2	2	0.00
20/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	5831	6	6	6	0.00
20/12/2023	R248 On 01-August-24			Bond Future	12.27	76.5183	76.8095	76.5183	13,000.00
20/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3711	4	4	4	0.00
20/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3743	4	4	4	0.00
20/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3680	4	4	4	0.00
20/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3509	4	4	4	0.00
20/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3456	4	3	4	0.00
20/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3483	4	3	4	0.00
20/12/2023	R248 On 07-November-24			Bond Future	12.39	73.8483	74.1480	73.8483	0.00
20/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5563	5	6	5	0.00
20/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5596	5	6	5	0.00
20/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5529	5	6	5	0.00
20/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3339	3	3	3	0.00
20/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3297	3	3	3	0.00
20/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3318	3	3	3	0.00
20/12/2023	R248 On 06-February-25			Bond Future	12.51	75.3997	75.7075	75.3997	0.00
20/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5224	5	5	5	0.00
20/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4133	4	4	4	0.00
20/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	X210 On 31-March-28			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
20/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00