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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/12/2023 TO: 21/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	2025 On 01-February-24			Bond Future	176.24	176.3420	176.2415	176.3420	11,660.00
21/12/2023	2025 On 02-May-24			Bond Future	180.19	180.2950	180.1923	180.2950	0.00
21/12/2023	2025 On 01-August-24			Bond Future	182.37	182.4772	182.3728	182.4772	0.00
21/12/2023	2025 On 07-November-24			Bond Future	186.67	186.7810	186.6749	186.7810	75.00
21/12/2023	2029 On 01-February-24			Bond Future	130.31	130.3019	130.3113	130.3019	7,360.00
21/12/2023	2029 On 02-May-24			Bond Future	131.86	131.8537	131.8634	131.8537	0.00
21/12/2023	2029 On 01-August-24			Bond Future	134.81	134.7976	134.8078	134.7976	0.00
21/12/2023	2029 On 07-November-24			Bond Future	136.58	136.5703	136.5814	136.5703	66.00
21/12/2023	2029 On 06-February-25			Bond Future	139.49	139.4811	139.4930	139.4811	118.00
21/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7093	7	7	7	0.00
21/12/2023	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
21/12/2023	2030 On 01-February-24			Bond Future	9.77	92.6202	92.2532	92.6202	98,216.00
21/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6454	7	6	7	0.00
21/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6493	7	6	7	0.00
21/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6416	7	6	7	0.00
21/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6264	7	6	7	0.00
21/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1350	2	1	2	1,360.00
21/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	535	1	1	1	400.00
21/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1759	2	2	2	400.00
21/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9235	10	9	10	0.00
21/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2820	3	3	3	500.00
21/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8343	9	8	9	0.00
21/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1242	1	1	1	500.00
21/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2042	2	2	2	200.00
21/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5082	5	5	5	0.00
21/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7931	8	8	8	0.00
21/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8306	9	8	9	0.00
21/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1549	2	2	2	500.00
21/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	6	0	0	0	500.00
21/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	580	0	1	0	0.00
21/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	8	0	0	0	200.00
21/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	55	0	0	0	700.00
21/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	407	0	0	0	0.00
21/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	240	0	0	0	0.00
21/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	6	0	0	0	500.00
21/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	733	1	1	1	0.00
21/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	3	0	0	0	400.00
21/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	497	0	0	0	0.00
21/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1383	1	1	1	0.00
21/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	25	0	0	0	1,360.00
21/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	673	1	1	1	0.00
21/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	23	0	0	0	0.00
21/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	22	0	0	0	0.00
21/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	22	0	0	0	0.00
21/12/2023	2030 On 02-May-24			Bond Future	9.81	94.6738	94.2987	94.6738	21,427.00
21/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1499	2	1	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
21/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4536	5	5	5	1,080.00
21/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9872	10	10	10	0.00
21/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2604	3	3	3	1,000.00
21/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8344	9	8	9	0.00
21/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1810	2	2	2	0.00
21/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1831	2	2	2	0.00
21/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1789	2	2	2	0.00
21/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3909	4	4	4	500.00
21/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5521	6	6	6	500.00
21/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12506	13	13	13	0.00
21/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	14	0	0	0	500.00
21/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	356	0	0	0	0.00
21/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	677	1	1	1	0.00
21/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1803	2	2	2	0.00
21/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1763	2	2	2	0.00
21/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1783	2	2	2	0.00
21/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	122	0	0	0	1,000.00
21/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	64	0	0	0	1,080.00
21/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	524	0	1	0	0.00
21/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1198	1	1	1	0.00
21/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2130	2	2	2	0.00
21/12/2023	2030 On 01-August-24			Bond Future	9.86	92.7594	92.3762	92.7594	0.00
21/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3440	4	3	4	0.00
21/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3466	4	3	4	0.00
21/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3414	4	3	4	0.00
21/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1439	1	1	1	0.00
21/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1413	1	1	1	0.00
21/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1426	1	1	1	0.00
21/12/2023	2030 On 07-November-24			Bond Future	9.93	94.9215	94.5298	94.9215	1,652.00
21/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4425	5	4	5	0.00
21/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4451	5	4	5	0.00
21/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4398	5	4	5	0.00
21/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1372	1	1	1	0.00
21/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1352	1	1	1	0.00
21/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1362	1	1	1	0.00

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21/12/2023	2030 On 06-February-25			Bond Future	10.01	92.9103	92.5108	92.9103	0.00
21/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4087	4	4	4	0.00
21/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1683	2	2	2	0.00
21/12/2023	2032 On 01-February-24			Bond Future	10.61	90.6609	90.2373	90.6609	91,882.00
21/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5860	6	6	6	0.00
21/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5817	6	6	6	0.00
21/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	5904	6	6	6	0.00
21/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1986	2	2	2	8,500.00
21/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6556	7	7	7	0.00
21/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	91	0	0	0	1,200.00
21/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1510	2	2	2	1,200.00
21/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9217	10	9	10	0.00
21/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1008	1	1	1	500.00
21/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2699	3	3	3	500.00
21/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9680	10	10	10	0.00
21/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8708	9	9	9	0.00
21/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1575	2	2	2	200.00
21/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5469	6	5	6	0.00
21/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4605	5	5	5	0.00
21/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3672	4	4	4	0.00
21/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3756	4	4	4	0.00
21/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	1811	2	2	2	0.00
21/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	627	1	1	1	17,000.00
21/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	200	0	0	0	8,500.00
21/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	210	0	0	0	17,000.00
21/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	125	0	0	0	8,500.00
21/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	77	0	0	0	200.00
21/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	730	1	1	1	0.00
21/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	12	0	0	0	200.00
21/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	7	0	0	0	500.00
21/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	366	0	0	0	0.00
21/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1092	1	1	1	0.00
21/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	9	0	0	0	1,200.00
21/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	763	1	1	1	0.00

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21/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3091	3	3	3	0.00
21/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	43	0	0	0	0.00
21/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	561	0	1	0	0.00
21/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	61	0	0	0	0.00
21/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	64	0	0	0	0.00
21/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	62	0	0	0	0.00
21/12/2023	2032 On 02-May-24			Bond Future	10.68	88.5089	88.0759	88.5089	61,402.00
21/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2686	3	3	3	1,000.00
21/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10054	10	10	10	0.00
21/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1496	2	1	2	1,000.00
21/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1989	2	2	2	500.00
21/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3366	4	3	4	500.00
21/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11135	12	11	12	0.00
21/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4211	5	4	5	1,550.00
21/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11787	12	12	12	0.00
21/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1896	2	2	2	0.00
21/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1873	2	2	2	0.00
21/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1919	2	2	2	0.00
21/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2134	2	2	2	1,550.00
21/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3747	4	4	4	0.00
21/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5851	6	6	6	0.00
21/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1942	2	2	2	500.00
21/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	624	1	1	1	500.00
21/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1238	1	1	1	500.00
21/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2464	2	2	2	0.00
21/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2489	2	2	2	0.00
21/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2540	2	3	2	0.00
21/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2514	2	3	2	0.00
21/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	86	0	0	0	1,550.00
21/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1058	1	1	1	0.00
21/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2269	2	2	2	0.00
21/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	114	0	0	0	500.00
21/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1415	1	1	1	0.00
21/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2414	2	2	2	0.00
21/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1817	2	2	2	0.00

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21/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	173	0	0	0	1,000.00
21/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3042	3	3	3	0.00
21/12/2023	2032 On 01-August-24			Bond Future	10.76	90.4635	90.0212	90.4635	0.00
21/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3855	4	4	4	0.00
21/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3826	4	4	4	0.00
21/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3884	4	4	4	0.00
21/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2056	2	2	2	0.00
21/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2089	2	2	2	0.00
21/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2073	2	2	2	0.00
21/12/2023	2032 On 07-November-24			Bond Future	10.86	88.4057	87.9535	88.4057	1,526.00
21/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11039	11	11	11	0.00
21/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5245	6	5	6	1,615.00
21/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4759	5	5	5	0.00
21/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4729	5	5	5	0.00
21/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4789	5	5	5	0.00
21/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1952	2	2	2	0.00
21/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1980	2	2	2	0.00
21/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1966	2	2	2	0.00
21/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	511	0	1	0	1,615.00
21/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1756	2	2	2	0.00
21/12/2023	2032 On 06-February-25			Bond Future	10.97	90.2653	89.8040	90.2653	0.00
21/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5282	6	5	6	0.00
21/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2026	2	2	2	0.00
21/12/2023	2033 On 01-February-24			Bond Future	123.70	123.8927	123.7027	123.8927	8,052.00
21/12/2023	2033 On 02-May-24			Bond Future	125.01	125.2043	125.0101	125.2043	0.00
21/12/2023	2033 On 01-August-24			Bond Future	127.80	127.9997	127.8016	127.9997	0.00
21/12/2023	2033 On 07-November-24			Bond Future	129.31	129.5148	129.3125	129.5148	0.00
21/12/2023	2033 On 06-February-25			Bond Future	132.07	132.2753	132.0694	132.2753	0.00
21/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7129	7	7	7	0.00
21/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
21/12/2023	2037 On 01-February-24			Bond Future	11.88	78.5399	78.0442	78.5399	135,090.00
21/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2893	3	3	3	0.00
21/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2933	3	3	3	0.00
21/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2853	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
21/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10113	11	10	11	0.00
21/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5560	6	6	6	0.00
21/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2031	2	2	2	2,500.00
21/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	125	0	0	0	2,500.00
21/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	897	1	1	1	0.00
21/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	8	0	0	0	2,500.00
21/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	557	0	1	0	0.00
21/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	533	0	1	0	0.00
21/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	545	0	1	0	0.00
21/12/2023	2037 On 02-May-24			Bond Future	11.98	80.2812	79.7746	80.2812	0.00
21/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1246	1	1	1	0.00
21/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1265	1	1	1	0.00
21/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1227	1	1	1	0.00
21/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4279	4	4	4	0.00
21/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4203	4	4	4	0.00
21/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4241	4	4	4	0.00
21/12/2023	2037 On 01-August-24			Bond Future	12.09	77.7984	77.2808	77.7984	0.00
21/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9239	10	9	10	0.00
21/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6801	7	7	7	0.00
21/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3255	4	3	4	0.00
21/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3283	4	3	4	1,383.00
21/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3227	4	3	4	0.00
21/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3246	3	3	3	0.00
21/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3197	3	3	3	0.00
21/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3221	3	3	3	0.00
21/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1410	1	1	1	1,383.00
21/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	856	1	1	1	1,383.00
21/12/2023	2037 On 07-November-24			Bond Future	12.22	79.6109	79.0815	79.6109	9,175.00
21/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4769	5	5	5	0.00
21/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4800	5	5	5	0.00
21/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4738	5	5	5	0.00
21/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2949	3	3	3	0.00
21/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2911	3	3	3	0.00
21/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2930	3	3	3	0.00
21/12/2023	2037 On 06-February-25			Bond Future	12.35	77.0254	76.4853	77.0254	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
21/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5153	5	5	5	0.00
21/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3129	3	3	3	0.00
21/12/2023	2038 On 01-February-24			Bond Future	132.42	133.4817	132.4230	133.4817	3,549.00
21/12/2023	2038 On 02-May-24			Bond Future	135.39	136.4739	135.3915	136.4739	1,706.00
21/12/2023	2038 On 01-August-24			Bond Future	136.34	137.4472	136.3409	137.4472	0.00
21/12/2023	2038 On 07-November-24			Bond Future	139.56	140.6882	139.5564	140.6882	0.00
21/12/2023	2038 On 06-February-25			Bond Future	140.40	141.5586	140.4033	141.5586	0.00
21/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5173	6	5	6	0.00
21/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
21/12/2023	2040 On 01-February-24			Bond Future	12.18	78.5493	77.9979	78.5493	126,452.00
21/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1856	2	2	2	0.00
21/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4301	5	4	5	0.00
21/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9017	10	9	10	0.00
21/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1994	2	2	2	0.00
21/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1959	2	2	2	0.00
21/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2029	2	2	2	0.00
21/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1045	1	1	1	0.00
21/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1087	1	1	1	0.00
21/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1066	1	1	1	0.00
21/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	26	0	0	0	0.00
21/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	314	0	0	0	0.00
21/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1154	1	1	1	0.00
21/12/2023	2040 On 02-May-24			Bond Future	12.28	80.2908	79.7272	80.2908	0.00
21/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1099	1	1	1	0.00
21/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1082	1	1	1	0.00
21/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1117	1	1	1	0.00
21/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5023	5	5	5	0.00
21/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5110	5	5	5	0.00
21/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5066	5	5	5	0.00
21/12/2023	2040 On 01-August-24			Bond Future	12.40	77.5579	76.9820	77.5579	0.00
21/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3266	4	3	4	0.00
21/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3237	4	3	4	0.00
21/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3295	4	3	4	0.00
21/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3627	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
21/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3682	3	4	3	0.00
21/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3655	3	4	3	0.00
21/12/2023	2040 On 07-November-24			Bond Future	12.53	79.3644	78.7754	79.3644	8,697.00
21/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4932	5	5	5	0.00
21/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4900	5	5	5	0.00
21/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4965	5	5	5	0.00
21/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3187	3	3	3	0.00
21/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3229	3	3	3	0.00
21/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3208	3	3	3	0.00
21/12/2023	2040 On 06-February-25			Bond Future	12.67	76.5228	75.9218	76.5228	0.00
21/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5066	5	5	5	0.00
21/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3570	3	4	3	0.00
21/12/2023	2044 On 01-February-24			Bond Future	12.26	74.7173	74.1622	74.7173	95,462.00
21/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5544	6	6	6	0.00
21/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1541	2	2	2	0.00
21/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1572	2	2	2	0.00
21/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1511	2	2	2	0.00
21/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4390	5	4	5	0.00
21/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	314	0	0	0	15,000.00
21/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1457	1	1	1	0.00
21/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1403	1	1	1	0.00
21/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1430	1	1	1	0.00
21/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	175	0	0	0	5,000.00
21/12/2023	2044 On 02-May-24			Bond Future	12.36	76.3739	75.8065	76.3739	34.00
21/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1032	1	1	1	0.00
21/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1048	1	1	1	0.00
21/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1017	1	1	1	0.00
21/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5283	5	5	5	0.00
21/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5189	5	5	5	0.00
21/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5236	5	5	5	0.00
21/12/2023	2044 On 01-August-24			Bond Future	12.48	73.6795	73.0998	73.6795	0.00
21/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2983	3	3	3	0.00
21/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3010	3	3	3	0.00
21/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2955	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
21/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4067	4	4	4	0.00
21/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4008	4	4	4	0.00
21/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4037	4	4	4	0.00
21/12/2023	2044 On 07-November-24			Bond Future	12.60	75.3956	74.8027	75.3956	0.00
21/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5022	5	5	5	0.00
21/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5054	5	5	5	0.00
21/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4990	5	5	5	0.00
21/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3368	3	3	3	0.00
21/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3325	3	3	3	0.00
21/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3346	3	3	3	0.00
21/12/2023	2044 On 06-February-25			Bond Future	12.73	72.5957	71.9906	72.5957	0.00
21/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5340	6	5	6	0.00
21/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3808	4	4	4	0.00
21/12/2023	2046 On 01-February-24			Bond Future	117.79	117.7766	117.7876	117.7766	11,904.00
21/12/2023	2046 On 02-May-24			Bond Future	118.28	118.2656	118.2768	118.2656	4,626.00
21/12/2023	2046 On 01-August-24			Bond Future	120.92	120.9058	120.9175	120.9058	0.00
21/12/2023	2046 On 07-November-24			Bond Future	121.56	121.5463	121.5589	121.5463	0.00
21/12/2023	2046 On 06-February-25			Bond Future	124.15	124.1353	124.1487	124.1353	0.00
21/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10139	10	10	10	0.00
21/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
21/12/2023	2050 On 01-February-24			Bond Future	117.65	117.6436	117.6543	117.6436	10,813.00
21/12/2023	2050 On 02-May-24			Bond Future	120.29	120.2808	120.2919	120.2808	3,316.00
21/12/2023	2050 On 01-August-24			Bond Future	120.67	120.6574	120.6691	120.6574	0.00
21/12/2023	2050 On 07-November-24			Bond Future	123.52	123.5026	123.5151	123.5026	0.00
21/12/2023	2050 On 06-February-25			Bond Future	123.78	123.7630	123.7763	123.7630	0.00
21/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8176	8	8	8	0.00
21/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
21/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	AL37 On 01-February-24			Index Future	935.36	948.3400	935.3590	948.3400	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
21/12/2023	AL37 On 02-May-24			Index Future	969.55	969.3660	969.5520	969.3660	0.00
21/12/2023	AL37 On 01-August-24			Index Future	990.97	990.7800	990.9650	990.7800	0.00
21/12/2023	AL37 On 07-November-24			Index Future	1014.09	1013.9120	1014.0930	1013.9120	0.00
21/12/2023	AL37 On 06-February-25			Index Future	1035.49	1035.3150	1035.4910	1035.3150	0.00
21/12/2023	AL7T On 01-February-24			Index Future	1094.70	1100.0630	1094.7020	1100.0630	0.00
21/12/2023	AL7T On 02-May-24			Index Future	1118.97	1124.4520	1118.9730	1124.4520	0.00
21/12/2023	AL7T On 01-August-24			Index Future	1143.70	1149.2920	1143.6950	1149.2920	0.00
21/12/2023	AL7T On 07-November-24			Index Future	1170.40	1176.1250	1170.4020	1176.1250	0.00
21/12/2023	AL7T On 06-February-25			Index Future	1195.11	1200.9520	1195.1130	1200.9520	0.00
21/12/2023	ALBI On 01-February-24			Index Future	947.80	952.6030	947.7960	952.6030	100.00
21/12/2023	ALBI On 02-May-24			Index Future	968.81	973.7230	968.8100	973.7230	0.00
21/12/2023	ALBI On 01-August-24			Index Future	990.21	995.2330	990.2140	995.2330	0.00
21/12/2023	ALBI On 07-November-24			Index Future	1013.34	1018.4700	1013.3370	1018.4700	0.00
21/12/2023	ALBI On 06-February-25			Index Future	1034.73	1039.9690	1034.7320	1039.9690	0.00
21/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	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
21/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	ES33 On 01-February-24			Bond Future	12.26	76.9038	76.4943	76.9038	0.00
21/12/2023	ES33 On 02-May-24			Bond Future	12.39	74.8287	74.4100	74.8287	0.00
21/12/2023	ES33 On 01-August-24			Bond Future	12.52	76.4988	76.0710	76.4988	0.00
21/12/2023	ES33 On 07-November-24			Bond Future	12.69	74.4981	74.0604	74.4981	0.00
21/12/2023	ES33 On 06-February-25			Bond Future	12.87	76.0810	75.6344	76.0810	0.00
21/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1903	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
21/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
21/12/2023	ES42 On 01-February-24			Bond Future	12.87	72.3762	71.9046	72.3762	0.00
21/12/2023	ES42 On 02-May-24			Bond Future	13.00	69.7361	69.2539	69.7361	0.00
21/12/2023	ES42 On 01-August-24			Bond Future	13.13	71.2918	70.7991	71.2918	0.00
21/12/2023	ES42 On 07-November-24			Bond Future	13.29	68.7027	68.1986	68.7027	0.00
21/12/2023	ES42 On 06-February-25			Bond Future	13.45	70.1595	69.6451	70.1595	0.00
21/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1252	2	1	2	0.00
21/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
21/12/2023	GOVI On 01-February-24			GOVI	934.27	938.9960	934.2730	938.9960	729.00
21/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	542830	59	54	59	0.00
21/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	542730	59	54	59	0.00
21/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	542930	59	54	59	0.00
21/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 02-May-24			GOVI	954.99	959.8150	954.9880	959.8150	0.00
21/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	40080	9	4	9	0.00
21/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	39980	9	4	9	0.00
21/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	40180	9	4	9	0.00
21/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 01-August-24			GOVI	976.09	981.0180	976.0860	981.0180	0.00
21/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	326960	38	33	38	0.00
21/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	327160	38	33	38	0.00
21/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	327060	38	33	38	0.00
21/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 07-November-24			GOVI	998.88	1003.9220	998.8800	1003.9220	0.00
21/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	501000	55	50	55	0.00
21/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	500900	55	50	55	0.00
21/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	500800	55	50	55	0.00
21/12/2023	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
21/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
21/12/2023	GOVI On 06-February-25			GOVI	1019.97	1025.1140	1019.9690	1025.1140	0.00
21/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	479690	53	48	53	0.00
21/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
21/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2023	IGOV On 01-February-24			Index Future	350.07	350.7400	350.0670	350.7400	606.00
21/12/2023	IGOV On 02-May-24			Index Future	357.92	358.6020	357.9150	358.6020	16.00
21/12/2023	IGOV On 01-August-24			Index Future	365.91	366.6070	365.9060	366.6070	0.00
21/12/2023	IGOV On 07-November-24			Index Future	374.54	375.2550	374.5380	375.2550	0.00
21/12/2023	IGOV On 06-February-25			Index Future	382.53	383.2560	382.5260	383.2560	0.00
21/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
21/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.39	91.6200	91.6100	91.6200	0.00
21/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.37	91.6700	91.6300	91.6700	0.00
21/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.7100	91.6500	91.7100	0.00
21/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.26	91.7900	91.7400	91.7900	0.00
21/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.8000	91.7700	91.8000	0.00
21/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.9500	91.9000	91.9500	0.00
21/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.2200	92.1600	92.2200	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
21/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.52	92.5600	92.4800	92.5600	0.00
21/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.41	92.6700	92.5900	92.6700	0.00
21/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.34	92.7700	92.6600	92.7700	0.00
21/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.28	92.8500	92.7200	92.8500	0.00
21/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.6500	92.5900	92.6500	0.00
21/12/2023	R035 On 01-February-24			Bond Future	11.42	88.5760	88.1045	88.5760	68,043.00
21/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	119	0	0	0	400.00
21/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	651	1	1	1	400.00
21/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10229	11	10	11	0.00
21/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4315	5	4	5	0.00
21/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4269	5	4	5	0.00
21/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4360	5	4	5	0.00
21/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	240	0	0	0	0.00
21/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	252	0	0	0	0.00
21/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	246	0	0	0	0.00
21/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	8	0	0	0	400.00
21/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2342	2	2	2	0.00
21/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4701	4	5	4	0.00
21/12/2023	R035 On 02-May-24			Bond Future	11.51	86.0277	85.5459	86.0277	109,420.00
21/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1706	2	2	2	0.00
21/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1683	2	2	2	0.00
21/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1729	2	2	2	0.00
21/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3385	3	3	3	0.00
21/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3450	3	3	3	0.00
21/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3417	3	3	3	0.00
21/12/2023	R035 On 01-August-24			Bond Future	11.61	87.9279	87.4356	87.9279	0.00
21/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3775	4	4	4	0.00
21/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3744	4	4	4	0.00
21/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3805	4	4	4	0.00
21/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2732	3	3	3	0.00
21/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2775	3	3	3	0.00
21/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2754	3	3	3	0.00
21/12/2023	R035 On 07-November-24			Bond Future	11.73	85.4624	84.9590	85.4624	19,875.00
21/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5024	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
21/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4992	5	5	5	0.00
21/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5056	5	5	5	0.00
21/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2700	3	3	3	0.00
21/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2736	3	3	3	0.00
21/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2718	3	3	3	0.00
21/12/2023	R035 On 06-February-25			Bond Future	11.86	87.2607	86.7471	87.2607	0.00
21/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5543	6	6	6	0.00
21/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2817	3	3	3	0.00
21/12/2023	R053 On 01-February-24			Bond Future	12.19	100.3141	99.5815	100.3141	0.00
21/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5783	6	6	6	0.00
21/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5724	6	6	6	0.00
21/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5842	6	6	6	0.00
21/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	420	0	0	0	0.00
21/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	439	0	0	0	0.00
21/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	430	0	0	0	0.00
21/12/2023	R053 On 02-May-24			Bond Future	12.29	96.6734	95.9245	96.6734	5,189.00
21/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7073	8	7	8	0.00
21/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7124	8	7	8	0.00
21/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7023	8	7	8	0.00
21/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1810	2	2	2	0.00
21/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1775	2	2	2	0.00
21/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1793	2	2	2	0.00
21/12/2023	R053 On 01-August-24			Bond Future	12.39	98.8080	98.0429	98.8080	0.00
21/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7953	8	8	8	0.00
21/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7999	9	8	9	0.00
21/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7906	8	8	8	0.00
21/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2727	3	3	3	0.00
21/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2688	2	3	2	0.00
21/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2707	2	3	2	0.00
21/12/2023	R053 On 07-November-24			Bond Future	12.52	95.2389	94.4563	95.2389	0.00
21/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6587	7	7	7	0.00
21/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6628	7	7	7	0.00
21/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6545	7	7	7	0.00
21/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4591	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4535	4	5	4	0.00
21/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4563	4	5	4	0.00
21/12/2023	R053 On 06-February-25			Bond Future	12.64	97.2399	96.4413	97.2399	0.00
21/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7031	8	7	8	0.00
21/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4970	5	5	5	0.00
21/12/2023	R186 On 01-February-24			Bond Future	8.65	106.1737	105.9447	106.1737	74,456.00
21/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2221	2	2	2	0.00
21/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2245	2	2	2	0.00
21/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2197	2	2	2	0.00
21/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	41	0	0	0	0.00
21/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	38	0	0	0	0.00
21/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	39	0	0	0	0.00
21/12/2023	R186 On 02-May-24			Bond Future	8.61	108.5278	108.2938	108.5278	11,233.00
21/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	264	0	0	0	0.00
21/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	270	0	0	0	0.00
21/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	259	0	0	0	0.00
21/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4207	4	4	4	0.00
21/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2795	3	3	3	2,030.00
21/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	72	0	0	0	2,030.00
21/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	182	0	0	0	0.00
21/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1741	2	2	2	0.00
21/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1704	2	2	2	0.00
21/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1722	2	2	2	0.00
21/12/2023	R186 On 01-August-24			Bond Future	8.57	105.6162	105.3773	105.6162	0.00
21/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1217	1	1	1	0.00
21/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1230	1	1	1	0.00
21/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1203	1	1	1	0.00
21/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	956	1	1	1	0.00
21/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	939	1	1	1	0.00
21/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	947	1	1	1	0.00
21/12/2023	R186 On 07-November-24			Bond Future	8.53	108.0789	107.8349	108.0789	44,540.00
21/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1897	2	2	2	0.00
21/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1883	2	2	2	0.00
21/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1912	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
21/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	722	1	1	1	0.00
21/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	732	1	1	1	0.00
21/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	727	1	1	1	0.00
21/12/2023	R186 On 06-February-25			Bond Future	8.53	105.0391	104.7904	105.0391	0.00
21/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1695	2	2	2	0.00
21/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	844	1	1	1	0.00
21/12/2023	R202 On 01-February-24			Bond Future	260.54	261.3689	260.5360	261.3689	5,070.00
21/12/2023	R202 On 02-May-24			Bond Future	266.38	267.2280	266.3765	267.2280	0.00
21/12/2023	R202 On 01-August-24			Bond Future	267.22	268.0914	267.2218	268.0914	0.00
21/12/2023	R202 On 07-November-24			Bond Future	273.52	274.4137	273.5246	274.4137	6.00
21/12/2023	R202 On 06-February-25			Bond Future	274.11	275.0167	274.1099	275.0167	0.00
21/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	7320	8	7	8	0.00
21/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
21/12/2023	R209 On 01-February-24			Bond Future	11.59	68.2531	67.8156	68.2531	14,316.00
21/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2878	3	3	3	0.00
21/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2841	3	3	3	0.00
21/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2915	3	3	3	0.00
21/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	357	0	0	0	0.00
21/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	374	0	0	0	0.00
21/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	365	0	0	0	0.00
21/12/2023	R209 On 02-May-24			Bond Future	11.68	66.6133	66.1660	66.6133	0.00
21/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1132	1	1	1	0.00
21/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1115	1	1	1	0.00
21/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1149	1	1	1	0.00
21/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3539	3	4	3	0.00
21/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3605	3	4	3	0.00
21/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3572	3	4	3	0.00
21/12/2023	R209 On 01-August-24			Bond Future	11.77	68.0843	67.6274	68.0843	0.00
21/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2907	3	3	3	0.00
21/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2882	3	3	3	0.00
21/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2932	3	3	3	0.00
21/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2806	3	3	3	0.00
21/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2849	3	3	3	0.00
21/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2828	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
21/12/2023	R209 On 07-November-24			Bond Future	11.89	66.5149	66.0476	66.5149	5,237.00
21/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4089	4	4	4	0.00
21/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4116	4	4	4	0.00
21/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4062	4	4	4	0.00
21/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2591	2	3	2	0.00
21/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2556	2	3	2	0.00
21/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2573	2	3	2	0.00
21/12/2023	R209 On 06-February-25			Bond Future	12.01	67.9140	67.4372	67.9140	0.00
21/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4651	5	5	5	0.00
21/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2722	3	3	3	0.00
21/12/2023	R210 On 01-February-24			Bond Future	235.83	235.8106	235.8275	235.8106	677.00
21/12/2023	R210 On 02-May-24			Bond Future	237.85	237.8354	237.8528	237.8354	0.00
21/12/2023	R210 On 01-August-24			Bond Future	243.16	243.1453	243.1637	243.1453	0.00
21/12/2023	R210 On 07-November-24			Bond Future	245.55	245.5289	245.5487	245.5289	60.00
21/12/2023	R210 On 06-February-25			Bond Future	250.78	250.7604	250.7818	250.7604	0.00
21/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11172	11	11	11	0.00
21/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
21/12/2023	R213 On 01-February-24			Bond Future	10.29	87.2378	86.8567	87.2378	29,769.00
21/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6038	6	6	6	0.00
21/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6077	6	6	6	0.00
21/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5998	6	6	6	0.00
21/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	33	0	0	0	0.00
21/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	32	0	0	0	0.00
21/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	32	0	0	0	0.00
21/12/2023	R213 On 02-May-24			Bond Future	10.34	85.6131	85.2237	85.6131	0.00
21/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1825	2	2	2	0.00
21/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1846	2	2	2	0.00
21/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1803	2	2	2	0.00
21/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2074	2	2	2	0.00
21/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2030	2	2	2	0.00
21/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2052	2	2	2	0.00
21/12/2023	R213 On 01-August-24			Bond Future	10.40	87.5042	87.1064	87.5042	0.00
21/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3598	4	4	4	0.00
21/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3625	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
21/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3572	4	4	4	0.00
21/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1685	2	2	2	0.00
21/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1657	2	2	2	0.00
21/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1671	2	2	2	0.00
21/12/2023	R213 On 07-November-24			Bond Future	10.49	85.9836	85.5768	85.9836	16,191.00
21/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4496	5	4	5	0.00
21/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4468	5	4	5	0.00
21/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4523	5	5	5	0.00
21/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1596	1	2	1	0.00
21/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1619	1	2	1	0.00
21/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1607	1	2	1	0.00
21/12/2023	R213 On 06-February-25			Bond Future	10.60	87.7943	87.3793	87.7943	0.00
21/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4750	5	5	5	0.00
21/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1867	2	2	2	0.00
21/12/2023	R214 On 01-February-24			Bond Future	12.01	63.6694	63.2244	63.6694	10,887.00
21/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1616	2	2	2	0.00
21/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1587	2	2	2	0.00
21/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1645	2	2	2	0.00
21/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	931	1	1	1	0.00
21/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	969	1	1	1	0.00
21/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	950	1	1	1	0.00
21/12/2023	R214 On 02-May-24			Bond Future	12.10	61.7764	61.3215	61.7764	10,172.00
21/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2345	3	2	3	7,110.00
21/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6809	7	7	7	0.00
21/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4557	5	5	5	0.00
21/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2293	3	2	3	10,000.00
21/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	954	1	1	1	0.00
21/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	940	1	1	1	0.00
21/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	968	1	1	1	0.00
21/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4098	4	4	4	0.00
21/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4175	4	4	4	0.00
21/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4136	4	4	4	0.00
21/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2160	2	2	2	0.00
21/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1008	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
21/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2204	2	2	2	0.00
21/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	507	0	1	0	17,110.00
21/12/2023	R214 On 01-August-24			Bond Future	12.19	63.1409	62.6761	63.1409	0.00
21/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2878	3	3	3	0.00
21/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2853	3	3	3	0.00
21/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2903	3	3	3	0.00
21/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2969	3	3	3	0.00
21/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3015	3	3	3	0.00
21/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2992	3	3	3	0.00
21/12/2023	R214 On 07-November-24			Bond Future	12.31	61.3058	60.8305	61.3058	0.00
21/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4104	4	4	4	0.00
21/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4132	4	4	4	0.00
21/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4077	4	4	4	0.00
21/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2729	3	3	3	0.00
21/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2692	3	3	3	0.00
21/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2711	3	3	3	0.00
21/12/2023	R214 On 06-February-25			Bond Future	12.43	62.5958	62.1106	62.5958	0.00
21/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4339	5	4	5	0.00
21/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3069	3	3	3	0.00
21/12/2023	R248 On 01-February-24			Bond Future	12.18	77.8718	77.3022	77.8718	246,223.00
21/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9095	10	9	10	0.00
21/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5322	6	5	6	0.00
21/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1418	2	1	2	0.00
21/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1448	2	1	2	0.00
21/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1388	2	1	2	0.00
21/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1902	2	2	2	0.00
21/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	217	0	0	0	0.00
21/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6604	7	7	7	0.00
21/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	110	0	0	0	0.00
21/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1200	1	1	1	0.00
21/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4455	4	4	4	0.00
21/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1629	1	2	1	0.00
21/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1570	1	2	1	0.00
21/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1599	1	2	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
21/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	209	0	0	0	0.00
21/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	30	0	0	0	0.00
21/12/2023	R248 On 02-May-24			Bond Future	12.27	75.1498	74.5676	75.1498	13,880.00
21/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	817	1	1	1	0.00
21/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3212	4	3	4	0.00
21/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6038	6	6	6	0.00
21/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	914	1	1	1	0.00
21/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	928	1	1	1	0.00
21/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	899	1	1	1	0.00
21/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5952	6	6	6	0.00
21/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5850	5	6	5	0.00
21/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5901	5	6	5	0.00
21/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1170	1	1	1	0.00
21/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2487	2	2	2	0.00
21/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6266	6	6	6	0.00
21/12/2023	R248 On 01-August-24			Bond Future	12.37	76.8095	76.2146	76.8095	13,000.00
21/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3394	4	3	4	0.00
21/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3424	4	3	4	0.00
21/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3364	4	3	4	0.00
21/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3788	4	4	4	0.00
21/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3731	3	4	3	0.00
21/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3760	3	4	3	0.00
21/12/2023	R248 On 07-November-24			Bond Future	12.50	74.1480	73.5396	74.1480	0.00
21/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5191	6	5	6	0.00
21/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5224	6	5	6	0.00
21/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5159	6	5	6	0.00
21/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3577	3	4	3	0.00
21/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3533	3	4	3	0.00
21/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3555	3	4	3	0.00
21/12/2023	R248 On 06-February-25			Bond Future	12.62	75.7075	75.0866	75.7075	0.00
21/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4872	5	5	5	0.00
21/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4402	4	4	4	0.00
21/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	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
21/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00