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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/12/2023 TO: 18/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	2025 On 01-February-24			Bond Future	176.31	176.1972	176.3055	176.1972	11,660.00
18/12/2023	2025 On 02-May-24			Bond Future	180.26	180.1462	180.2571	180.1462	0.00
18/12/2023	2025 On 01-August-24			Bond Future	182.44	182.3213	182.4354	182.3213	0.00
18/12/2023	2025 On 07-November-24			Bond Future	186.73	186.6159	186.7335	186.6159	75.00
18/12/2023	2029 On 01-February-24			Bond Future	130.69	130.4280	130.6939	130.4280	7,360.00
18/12/2023	2029 On 02-May-24			Bond Future	132.25	131.9820	132.2540	131.9820	0.00
18/12/2023	2029 On 01-August-24			Bond Future	135.20	134.9262	135.2047	134.9262	0.00
18/12/2023	2029 On 07-November-24			Bond Future	136.98	136.6974	136.9834	136.6974	66.00
18/12/2023	2029 On 06-February-25			Bond Future	139.90	139.6065	139.8992	139.6065	0.00
18/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7499	7	7	7	0.00
18/12/2023	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
18/12/2023	2030 On 01-February-24			Bond Future	9.65	92.2144	92.7399	92.2144	94,712.00
18/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6938	6	7	6	0.00
18/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6976	6	7	6	0.00
18/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6899	6	7	6	0.00
18/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6747	6	7	6	0.00
18/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1698	1	2	1	1,360.00
18/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	761	1	1	1	400.00
18/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	2141	2	2	2	400.00
18/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9722	9	10	9	0.00
18/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	3257	3	3	3	500.00
18/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8829	8	9	8	0.00
18/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1578	1	2	1	500.00
18/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2443	2	2	2	200.00
18/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5559	5	6	5	0.00
18/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8417	8	8	8	0.00
18/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8792	8	9	8	0.00
18/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1915	2	2	2	500.00
18/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	6	0	0	0	500.00
18/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	459	1	0	1	0.00
18/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	7	0	0	0	200.00
18/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	45	0	0	0	700.00
18/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	322	0	0	0	0.00
18/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	190	0	0	0	0.00
18/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	6	0	0	0	500.00
18/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	582	1	1	1	0.00
18/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	3	0	0	0	400.00
18/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	393	1	0	1	0.00
18/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1121	1	1	1	0.00
18/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	21	0	0	0	1,360.00
18/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	534	1	1	1	0.00
18/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	19	0	0	0	0.00
18/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	18	0	0	0	0.00
18/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	19	0	0	0	0.00
18/12/2023	2030 On 02-May-24			Bond Future	9.69	94.2587	94.7958	94.2587	21,427.00
18/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1756	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
18/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4958	5	5	5	1,080.00
18/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10359	10	10	10	0.00
18/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2947	3	3	3	1,000.00
18/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8823	8	9	8	0.00
18/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	2096	2	2	2	0.00
18/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	2118	2	2	2	0.00
18/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	2073	2	2	2	0.00
18/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4311	4	4	4	500.00
18/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5966	6	6	6	500.00
18/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	13001	12	13	12	0.00
18/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	11	0	0	0	500.00
18/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	304	0	0	0	0.00
18/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	582	1	1	1	0.00
18/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1589	2	2	2	0.00
18/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1553	2	2	2	0.00
18/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1571	2	2	2	0.00
18/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	104	0	0	0	1,000.00
18/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	54	0	0	0	1,080.00
18/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	450	1	0	1	0.00
18/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1043	1	1	1	0.00
18/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	1890	2	2	2	0.00
18/12/2023	2030 On 01-August-24			Bond Future	9.74	92.3333	92.8826	92.3333	0.00
18/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3790	3	4	3	0.00
18/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3817	3	4	3	0.00
18/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3763	3	4	3	0.00
18/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1282	1	1	1	0.00
18/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1259	1	1	1	0.00
18/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1270	1	1	1	0.00
18/12/2023	2030 On 07-November-24			Bond Future	9.79	94.4826	95.0451	94.4826	1,652.00
18/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4799	4	5	4	0.00
18/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4826	4	5	4	0.00
18/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4771	4	5	4	0.00
18/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1230	1	1	1	0.00
18/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1212	1	1	1	0.00
18/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1221	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
18/12/2023	2030 On 06-February-25			Bond Future	9.87	92.4591	93.0339	92.4591	0.00
18/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4445	4	4	4	0.00
18/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1517	2	2	2	0.00
18/12/2023	2032 On 01-February-24			Bond Future	10.47	90.0040	90.8911	90.0040	91,820.00
18/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6499	6	6	6	0.00
18/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	6456	6	6	6	0.00
18/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6543	6	7	6	0.00
18/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2498	2	2	2	8,500.00
18/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	7200	6	7	6	0.00
18/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	187	0	0	0	1,200.00
18/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1974	1	2	1	1,200.00
18/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9869	9	10	9	0.00
18/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1398	1	1	1	500.00
18/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	3259	3	3	3	500.00
18/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	10333	9	10	9	0.00
18/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	9359	8	9	8	0.00
18/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	2046	2	2	2	200.00
18/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	6105	5	6	5	0.00
18/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	5228	4	5	4	0.00
18/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	4273	4	4	4	0.00
18/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	4359	4	4	4	0.00
18/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2306	2	2	2	0.00
18/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	469	1	0	1	17,000.00
18/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	150	0	0	0	8,500.00
18/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	157	0	0	0	17,000.00
18/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	94	0	0	0	8,500.00
18/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	59	0	0	0	200.00
18/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	548	1	1	1	0.00
18/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	10	0	0	0	200.00
18/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	6	0	0	0	500.00
18/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	273	0	0	0	0.00
18/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	829	1	1	1	0.00
18/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	8	0	0	0	1,200.00
18/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	573	1	1	1	0.00

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18/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2533	3	3	3	0.00
18/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	33	0	0	0	0.00
18/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	419	1	0	1	0.00
18/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	47	0	0	0	0.00
18/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	49	0	0	0	0.00
18/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	48	0	0	0	0.00
18/12/2023	2032 On 02-May-24			Bond Future	10.54	87.8371	88.7439	87.8371	61,448.00
18/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	3109	3	3	3	1,000.00
18/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10694	10	11	10	0.00
18/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1804	1	2	1	1,000.00
18/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2352	2	2	2	500.00
18/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3835	3	4	3	500.00
18/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11784	11	12	11	0.00
18/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4725	4	5	4	1,550.00
18/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	12441	12	12	12	0.00
18/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	2249	2	2	2	0.00
18/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	2224	2	2	2	0.00
18/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	2274	2	2	2	0.00
18/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2510	2	3	2	1,550.00
18/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	4238	4	4	4	0.00
18/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	6424	6	6	6	0.00
18/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2300	2	2	2	500.00
18/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	529	1	1	1	500.00
18/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1061	1	1	1	500.00
18/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2153	3	2	3	0.00
18/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2176	3	2	3	0.00
18/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2223	3	2	3	0.00
18/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2199	3	2	3	0.00
18/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	72	0	0	0	1,550.00
18/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	904	1	1	1	0.00
18/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	1977	2	2	2	0.00
18/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	96	0	0	0	500.00
18/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1216	2	1	2	0.00
18/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2108	3	2	3	0.00
18/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1572	2	2	2	0.00

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18/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	146	0	0	0	1,000.00
18/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2682	3	3	3	0.00
18/12/2023	2032 On 01-August-24			Bond Future	10.61	89.7752	90.7023	89.7752	0.00
18/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	4303	4	4	4	0.00
18/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	4272	4	4	4	0.00
18/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4334	4	4	4	0.00
18/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	1824	2	2	2	0.00
18/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	1854	2	2	2	0.00
18/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	1839	2	2	2	0.00
18/12/2023	2032 On 07-November-24			Bond Future	10.70	87.6986	88.6477	87.6986	1,526.00
18/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11671	11	12	11	0.00
18/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5744	5	6	5	1,615.00
18/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	5237	5	5	5	0.00
18/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	5207	5	5	5	0.00
18/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	5269	5	5	5	0.00
18/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1738	2	2	2	0.00
18/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1763	2	2	2	0.00
18/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1750	2	2	2	0.00
18/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	448	1	0	1	1,615.00
18/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1560	2	2	2	0.00
18/12/2023	2032 On 06-February-25			Bond Future	10.81	89.5404	90.5100	89.5404	0.00
18/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5774	5	6	5	0.00
18/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1812	2	2	2	0.00
18/12/2023	2033 On 01-February-24			Bond Future	124.43	123.6150	124.4330	123.6150	8,052.00
18/12/2023	2033 On 02-May-24			Bond Future	125.76	124.9198	125.7562	124.9198	0.00
18/12/2023	2033 On 01-August-24			Bond Future	128.56	127.7066	128.5620	127.7066	0.00
18/12/2023	2033 On 07-November-24			Bond Future	130.09	129.2105	130.0869	129.2105	0.00
18/12/2023	2033 On 06-February-25			Bond Future	132.86	131.9605	132.8561	131.9605	0.00
18/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7916	7	8	7	0.00
18/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/12/2023	2037 On 01-February-24			Bond Future	11.75	77.6892	78.7565	77.6892	134,721.00
18/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3485	3	3	3	0.00
18/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3528	3	4	3	0.00
18/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3443	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
18/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10824	10	11	10	0.00
18/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	6244	5	6	5	0.00
18/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2553	2	3	2	2,500.00
18/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	97	0	0	0	2,500.00
18/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	707	1	1	1	0.00
18/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	7	0	0	0	2,500.00
18/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	435	1	0	1	0.00
18/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	415	1	0	1	0.00
18/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	425	1	0	1	0.00
18/12/2023	2037 On 02-May-24			Bond Future	11.85	79.4114	80.5024	79.4114	0.00
18/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1526	1	2	1	0.00
18/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1548	1	2	1	0.00
18/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1505	1	2	1	0.00
18/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	3829	5	4	5	0.00
18/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	3758	5	4	5	0.00
18/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	3793	5	4	5	0.00
18/12/2023	2037 On 01-August-24			Bond Future	11.95	76.9079	78.0232	76.9079	0.00
18/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9883	9	10	9	0.00
18/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7386	7	7	7	0.00
18/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3678	3	4	3	0.00
18/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3708	3	4	3	1,383.00
18/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3648	3	4	3	0.00
18/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	2924	3	3	3	0.00
18/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	2879	3	3	3	0.00
18/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	2902	3	3	3	0.00
18/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1253	2	1	2	1,383.00
18/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	758	1	1	1	1,383.00
18/12/2023	2037 On 07-November-24			Bond Future	12.07	78.6971	79.8388	78.6971	9,175.00
18/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5252	5	5	5	0.00
18/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5284	5	5	5	0.00
18/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5219	5	5	5	0.00
18/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2674	3	3	3	0.00
18/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2639	3	3	3	0.00
18/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2656	3	3	3	0.00
18/12/2023	2037 On 06-February-25			Bond Future	12.20	76.0897	77.2558	76.0897	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
18/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5645	5	6	5	0.00
18/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	2850	3	3	3	0.00
18/12/2023	2038 On 01-February-24			Bond Future	133.56	133.3947	133.5611	133.3947	3,549.00
18/12/2023	2038 On 02-May-24			Bond Future	136.55	136.3844	136.5547	136.3844	1,706.00
18/12/2023	2038 On 01-August-24			Bond Future	137.53	137.3526	137.5273	137.3526	0.00
18/12/2023	2038 On 07-November-24			Bond Future	140.77	140.5871	140.7666	140.5871	0.00
18/12/2023	2038 On 06-February-25			Bond Future	141.63	141.4492	141.6341	141.4492	0.00
18/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6404	6	6	6	0.00
18/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/12/2023	2040 On 01-February-24			Bond Future	12.05	77.3606	78.7463	77.3606	126,434.00
18/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2370	2	2	2	0.00
18/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4981	4	5	4	0.00
18/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9761	8	10	8	0.00
18/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2524	2	3	2	0.00
18/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2485	2	2	2	0.00
18/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2563	2	3	2	0.00
18/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	830	1	1	1	0.00
18/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	865	1	1	1	0.00
18/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	848	1	1	1	0.00
18/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	21	0	0	0	0.00
18/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	246	1	0	1	0.00
18/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	920	2	1	2	0.00
18/12/2023	2040 On 02-May-24			Bond Future	12.15	79.0755	80.4919	79.0755	0.00
18/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1360	1	1	1	0.00
18/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1340	1	1	1	0.00
18/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1381	1	1	1	0.00
18/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4522	6	5	6	0.00
18/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4603	6	5	6	0.00
18/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4562	6	5	6	0.00
18/12/2023	2040 On 01-August-24			Bond Future	12.26	76.3142	77.7620	76.3142	0.00
18/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3696	3	4	3	0.00
18/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3666	3	4	3	0.00
18/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3727	3	4	3	0.00
18/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3280	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
18/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3331	4	3	4	0.00
18/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3305	4	3	4	0.00
18/12/2023	2040 On 07-November-24			Bond Future	12.38	78.0892	79.5713	78.0892	8,697.00
18/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5435	5	5	5	0.00
18/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5401	5	5	5	0.00
18/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5468	5	5	5	0.00
18/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	2895	4	3	4	0.00
18/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	2933	4	3	4	0.00
18/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	2914	4	3	4	0.00
18/12/2023	2040 On 06-February-25			Bond Future	12.52	75.2180	76.7317	75.2180	0.00
18/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5566	5	6	5	0.00
18/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3260	4	3	4	0.00
18/12/2023	2044 On 01-February-24			Bond Future	12.12	73.5233	74.9768	73.5233	100,633.00
18/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	6317	5	6	5	0.00
18/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	2052	1	2	1	0.00
18/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	2088	1	2	1	0.00
18/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	2017	1	2	1	0.00
18/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	5130	4	5	4	0.00
18/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	239	1	0	1	15,000.00
18/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1148	2	1	2	0.00
18/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1104	2	1	2	0.00
18/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1126	2	1	2	0.00
18/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	133	0	0	0	5,000.00
18/12/2023	2044 On 02-May-24			Bond Future	12.22	75.1532	76.6389	75.1532	34.00
18/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1305	1	1	1	0.00
18/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1323	1	1	1	0.00
18/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1287	1	1	1	0.00
18/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	4721	6	5	6	0.00
18/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	4632	6	5	6	0.00
18/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	4676	6	5	6	0.00
18/12/2023	2044 On 01-August-24			Bond Future	12.33	72.4305	73.9492	72.4305	0.00
18/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3427	3	3	3	0.00
18/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3456	3	3	3	0.00
18/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3397	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
18/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3659	4	4	4	0.00
18/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3604	4	4	4	0.00
18/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3632	4	4	4	0.00
18/12/2023	2044 On 07-November-24			Bond Future	12.44	74.1151	75.6696	74.1151	0.00
18/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5567	5	6	5	0.00
18/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5601	5	6	5	0.00
18/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5534	5	6	5	0.00
18/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3045	4	3	4	0.00
18/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3005	4	3	4	0.00
18/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3025	4	3	4	0.00
18/12/2023	2044 On 06-February-25			Bond Future	12.57	71.2856	72.8732	71.2856	0.00
18/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5885	5	6	5	0.00
18/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3471	4	3	4	0.00
18/12/2023	2046 On 01-February-24			Bond Future	118.26	117.7000	118.2578	117.7000	11,904.00
18/12/2023	2046 On 02-May-24			Bond Future	118.76	118.1865	118.7571	118.1865	4,626.00
18/12/2023	2046 On 01-August-24			Bond Future	121.41	120.8227	121.4063	120.8227	0.00
18/12/2023	2046 On 07-November-24			Bond Future	122.06	121.4568	122.0553	121.4568	0.00
18/12/2023	2046 On 06-February-25			Bond Future	124.65	124.0397	124.6516	124.0397	0.00
18/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10642	10	11	10	0.00
18/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/12/2023	2050 On 01-February-24			Bond Future	118.40	120.2281	118.3990	120.2281	10,813.00
18/12/2023	2050 On 02-May-24			Bond Future	121.05	122.9227	121.0528	122.9227	3,316.00
18/12/2023	2050 On 01-August-24			Bond Future	121.44	123.3552	121.4446	123.3552	0.00
18/12/2023	2050 On 07-November-24			Bond Future	124.31	126.2604	124.3053	126.2604	0.00
18/12/2023	2050 On 06-February-25			Bond Future	124.58	126.5735	124.5785	126.5735	0.00
18/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8978	11	9	11	0.00
18/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	AL37 On 01-February-24			Index Future	948.52	946.0750	948.5230	946.0750	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
18/12/2023	AL37 On 02-May-24			Index Future	969.55	967.0480	969.5520	967.0480	0.00
18/12/2023	AL37 On 01-August-24			Index Future	990.97	988.3960	990.9650	988.3960	0.00
18/12/2023	AL37 On 07-November-24			Index Future	1014.09	1011.4480	1014.0930	1011.4480	0.00
18/12/2023	AL37 On 06-February-25			Index Future	1035.49	1032.7730	1035.4910	1032.7730	0.00
18/12/2023	AL7T On 01-February-24			Index Future	1079.32	1090.7760	1079.3190	1090.7760	0.00
18/12/2023	AL7T On 02-May-24			Index Future	1103.25	1114.9570	1103.2480	1114.9570	0.00
18/12/2023	AL7T On 01-August-24			Index Future	1127.61	1139.5700	1127.6140	1139.5700	0.00
18/12/2023	AL7T On 07-November-24			Index Future	1153.93	1166.1480	1153.9310	1166.1480	0.00
18/12/2023	AL7T On 06-February-25			Index Future	1178.28	1190.7340	1178.2800	1190.7340	0.00
18/12/2023	ALBI On 01-February-24			Index Future	948.71	944.2390	948.7140	944.2390	100.00
18/12/2023	ALBI On 02-May-24			Index Future	969.75	965.1710	969.7470	965.1710	0.00
18/12/2023	ALBI On 01-August-24			Index Future	991.16	986.4780	991.1640	986.4780	0.00
18/12/2023	ALBI On 07-November-24			Index Future	1014.30	1009.4850	1014.2980	1009.4850	0.00
18/12/2023	ALBI On 06-February-25			Index Future	1035.70	1030.7680	1035.7000	1030.7680	0.00
18/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	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
18/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	ES33 On 01-February-24			Bond Future	12.16	76.1422	76.9815	76.1422	0.00
18/12/2023	ES33 On 02-May-24			Bond Future	12.28	74.0497	74.9079	74.0497	0.00
18/12/2023	ES33 On 01-August-24			Bond Future	12.41	75.7009	76.5785	75.7009	0.00
18/12/2023	ES33 On 07-November-24			Bond Future	12.57	73.6790	74.5776	73.6790	0.00
18/12/2023	ES33 On 06-February-25			Bond Future	12.74	75.2420	76.1600	75.2420	0.00
18/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2428	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
18/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
18/12/2023	ES42 On 01-February-24			Bond Future	12.76	71.1634	72.4948	71.1634	0.00
18/12/2023	ES42 On 02-May-24			Bond Future	12.88	68.4958	69.8570	68.4958	0.00
18/12/2023	ES42 On 01-August-24			Bond Future	13.01	70.0225	71.4143	70.0225	0.00
18/12/2023	ES42 On 07-November-24			Bond Future	13.16	67.4012	68.8261	67.4012	0.00
18/12/2023	ES42 On 06-February-25			Bond Future	13.32	68.8279	70.2835	68.8279	0.00
18/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1890	0	2	0	0.00
18/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/12/2023	GOVI On 01-February-24			GOVI	934.70	930.9150	934.7000	930.9150	709.00
18/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	547100	51	55	51	0.00
18/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	547000	51	55	51	0.00
18/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	547200	51	55	51	0.00
18/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 02-May-24			GOVI	955.42	951.5520	955.4220	951.5520	0.00
18/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	44420	1	4	1	0.00
18/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	44320	1	4	1	0.00
18/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	44520	1	4	1	0.00
18/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 01-August-24			GOVI	976.52	972.5580	976.5230	972.5580	0.00
18/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	331330	29	33	29	0.00
18/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	331530	29	33	29	0.00
18/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	331430	29	33	29	0.00
18/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 07-November-24			GOVI	999.32	995.2410	999.3150	995.2410	0.00
18/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	505350	46	51	46	0.00
18/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	505250	46	51	46	0.00
18/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	505150	46	51	46	0.00
18/12/2023	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
18/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/12/2023	GOVI On 06-February-25			GOVI	1020.40	1016.2240	1020.4000	1016.2240	0.00
18/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	484000	44	48	44	0.00
18/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2023	IGOV On 01-February-24			Index Future	351.95	350.8240	351.9520	350.8240	606.00
18/12/2023	IGOV On 02-May-24			Index Future	359.84	358.6870	359.8410	358.6870	16.00
18/12/2023	IGOV On 01-August-24			Index Future	367.87	366.6880	367.8720	366.6880	0.00
18/12/2023	IGOV On 07-November-24			Index Future	376.55	375.3290	376.5460	375.3290	0.00
18/12/2023	IGOV On 06-February-25			Index Future	384.57	383.3220	384.5720	383.3220	0.00
18/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
18/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
18/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
18/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
18/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
18/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.12	91.8800	91.8800	91.8800	0.00
18/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.96	92.0400	92.0400	92.0400	0.00
18/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.68	92.3200	92.3200	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
18/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
18/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
18/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
18/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
18/12/2023	R035 On 01-February-24			Bond Future	11.32	87.5809	88.6535	87.5809	68,077.00
18/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	195	0	0	0	400.00
18/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	883	1	1	1	400.00
18/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10778	10	11	10	0.00
18/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4825	4	5	4	0.00
18/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4779	4	5	4	0.00
18/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4871	4	5	4	0.00
18/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	202	0	0	0	0.00
18/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	212	0	0	0	0.00
18/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	207	0	0	0	0.00
18/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	7	0	0	0	400.00
18/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2025	3	2	3	0.00
18/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4227	5	4	5	0.00
18/12/2023	R035 On 02-May-24			Bond Future	11.41	85.0102	86.1067	85.0102	109,420.00
18/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1970	2	2	2	0.00
18/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1946	2	2	2	0.00
18/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1996	2	2	2	0.00
18/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3090	4	3	4	0.00
18/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3151	4	3	4	0.00
18/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3121	4	3	4	0.00
18/12/2023	R035 On 01-August-24			Bond Future	11.50	86.8863	88.0072	86.8863	0.00
18/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4129	4	4	4	0.00
18/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4096	3	4	3	0.00
18/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4161	4	4	4	0.00
18/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2516	3	3	3	0.00
18/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2556	3	3	3	0.00
18/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2536	3	3	3	0.00
18/12/2023	R035 On 07-November-24			Bond Future	11.62	84.3939	85.5413	84.3939	19,875.00
18/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5407	5	5	5	0.00
18/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5374	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
18/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5440	5	5	5	0.00
18/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2503	3	3	3	0.00
18/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2536	3	3	3	0.00
18/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2520	3	3	3	0.00
18/12/2023	R035 On 06-February-25			Bond Future	11.74	86.1668	87.3388	86.1668	0.00
18/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5935	5	6	5	0.00
18/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2617	3	3	3	0.00
18/12/2023	R053 On 01-February-24			Bond Future	12.05	98.8195	100.6590	98.8195	0.00
18/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6759	5	7	5	0.00
18/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	6698	5	7	5	0.00
18/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6820	5	7	5	0.00
18/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	321	1	0	1	0.00
18/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	336	1	0	1	0.00
18/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	329	1	0	1	0.00
18/12/2023	R053 On 02-May-24			Bond Future	12.14	95.1452	97.0256	95.1452	5,189.00
18/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7926	7	8	7	0.00
18/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7978	7	8	7	0.00
18/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7874	7	8	7	0.00
18/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1559	2	2	2	0.00
18/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1529	2	2	2	0.00
18/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1544	2	2	2	0.00
18/12/2023	R053 On 01-August-24			Bond Future	12.24	97.2443	99.1664	97.2443	0.00
18/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8772	7	9	7	0.00
18/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8821	8	9	8	0.00
18/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8723	7	9	7	0.00
18/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2421	3	2	3	0.00
18/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2386	3	2	3	0.00
18/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2404	3	2	3	0.00
18/12/2023	R053 On 07-November-24			Bond Future	12.36	93.6357	95.6030	93.6357	0.00
18/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7303	6	7	6	0.00
18/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7347	6	7	6	0.00
18/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	7259	6	7	6	0.00
18/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4159	5	4	5	0.00
18/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4107	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4133	5	4	5	0.00
18/12/2023	R053 On 06-February-25			Bond Future	12.48	95.5997	97.6090	95.5997	0.00
18/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7753	7	8	7	0.00
18/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4525	5	5	5	0.00
18/12/2023	R186 On 01-February-24			Bond Future	8.51	106.0706	106.3001	106.0706	75,288.00
18/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2564	2	3	2	0.00
18/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2588	2	3	2	0.00
18/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2539	2	3	2	0.00
18/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	27	0	0	0	0.00
18/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	26	0	0	0	0.00
18/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	26	0	0	0	0.00
18/12/2023	R186 On 02-May-24			Bond Future	8.46	108.4221	108.6568	108.4221	10,568.00
18/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	367	0	0	0	0.00
18/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	375	0	0	0	0.00
18/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	361	0	0	0	0.00
18/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4554	4	5	4	0.00
18/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	3117	3	3	3	2,030.00
18/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	56	0	0	0	2,030.00
18/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	142	0	0	0	0.00
18/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1479	2	1	2	0.00
18/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1445	2	1	2	0.00
18/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1462	2	1	2	0.00
18/12/2023	R186 On 01-August-24			Bond Future	8.40	105.5062	105.7464	105.5062	0.00
18/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1435	1	1	1	0.00
18/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1450	1	1	1	0.00
18/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1420	1	1	1	0.00
18/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	803	1	1	1	0.00
18/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	789	1	1	1	0.00
18/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	796	1	1	1	0.00
18/12/2023	R186 On 07-November-24			Bond Future	8.34	107.9633	108.2095	107.9633	44,540.00
18/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2156	2	2	2	0.00
18/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2141	2	2	2	0.00
18/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2170	2	2	2	0.00
18/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	607	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
18/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	615	1	1	1	0.00
18/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	611	1	1	1	0.00
18/12/2023	R186 On 06-February-25			Bond Future	8.31	104.9175	105.1694	104.9175	0.00
18/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1941	2	2	2	0.00
18/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	711	1	1	1	0.00
18/12/2023	R202 On 01-February-24			Bond Future	262.31	261.4214	262.3061	261.4214	5,070.00
18/12/2023	R202 On 02-May-24			Bond Future	268.19	267.2807	268.1852	267.2807	0.00
18/12/2023	R202 On 01-August-24			Bond Future	269.07	268.1384	269.0653	268.1384	0.00
18/12/2023	R202 On 07-November-24			Bond Future	275.40	274.4539	275.4038	274.4539	6.00
18/12/2023	R202 On 06-February-25			Bond Future	276.02	275.0445	276.0193	275.0445	0.00
18/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	9229	8	9	8	0.00
18/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/12/2023	R209 On 01-February-24			Bond Future	11.48	67.4599	68.3490	67.4599	14,229.00
18/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3343	3	3	3	0.00
18/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3304	3	3	3	0.00
18/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3381	3	3	3	0.00
18/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	290	1	0	1	0.00
18/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	304	1	0	1	0.00
18/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	297	1	0	1	0.00
18/12/2023	R209 On 02-May-24			Bond Future	11.57	65.8022	66.7111	65.8022	0.00
18/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1350	1	1	1	0.00
18/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1331	1	1	1	0.00
18/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1369	1	1	1	0.00
18/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3214	4	3	4	0.00
18/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3276	4	3	4	0.00
18/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3245	4	3	4	0.00
18/12/2023	R209 On 01-August-24			Bond Future	11.66	67.2541	68.1833	67.2541	0.00
18/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3226	3	3	3	0.00
18/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3200	3	3	3	0.00
18/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3253	3	3	3	0.00
18/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2572	3	3	3	0.00
18/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2612	3	3	3	0.00
18/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2592	3	3	3	0.00
18/12/2023	R209 On 07-November-24			Bond Future	11.76	65.6633	66.6144	65.6633	5,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4450	4	4	4	0.00
18/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4478	4	4	4	0.00
18/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4422	4	4	4	0.00
18/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2384	3	2	3	0.00
18/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2351	3	2	3	0.00
18/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2367	3	2	3	0.00
18/12/2023	R209 On 06-February-25			Bond Future	11.88	67.0423	68.0138	67.0423	0.00
18/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	5022	4	5	4	0.00
18/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2517	3	3	3	0.00
18/12/2023	R210 On 01-February-24			Bond Future	235.99	235.8790	235.9894	235.8790	677.00
18/12/2023	R210 On 02-May-24			Bond Future	238.02	237.9041	238.0174	237.9041	0.00
18/12/2023	R210 On 01-August-24			Bond Future	243.33	243.2111	243.3275	243.2111	0.00
18/12/2023	R210 On 07-November-24			Bond Future	245.71	245.5875	245.7087	245.5875	60.00
18/12/2023	R210 On 06-February-25			Bond Future	250.94	250.8124	250.9373	250.8124	0.00
18/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11327	11	11	11	0.00
18/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/12/2023	R213 On 01-February-24			Bond Future	10.15	86.7161	87.4460	86.7161	29,769.00
18/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6620	6	7	6	0.00
18/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6659	6	7	6	0.00
18/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6580	6	7	6	0.00
18/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	26	0	0	0	0.00
18/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	24	0	0	0	0.00
18/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	25	0	0	0	0.00
18/12/2023	R213 On 02-May-24			Bond Future	10.20	85.0796	85.8258	85.0796	0.00
18/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	2158	2	2	2	0.00
18/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	2182	2	2	2	0.00
18/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	2134	2	2	2	0.00
18/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	1803	2	2	2	0.00
18/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1763	2	2	2	0.00
18/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	1783	2	2	2	0.00
18/12/2023	R213 On 01-August-24			Bond Future	10.26	86.9573	87.7202	86.9573	0.00
18/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	4014	4	4	4	0.00
18/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	4042	4	4	4	0.00
18/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3986	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
18/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1485	2	1	2	0.00
18/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1460	2	1	2	0.00
18/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1473	2	1	2	0.00
18/12/2023	R213 On 07-November-24			Bond Future	10.34	85.4214	86.2024	85.4214	16,191.00
18/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4939	4	5	4	0.00
18/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4910	4	5	4	0.00
18/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4967	4	5	4	0.00
18/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1414	2	1	2	0.00
18/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1435	2	1	2	0.00
18/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1424	2	1	2	0.00
18/12/2023	R213 On 06-February-25			Bond Future	10.44	87.2173	88.0152	87.2173	0.00
18/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	5190	5	5	5	0.00
18/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1671	2	2	2	0.00
18/12/2023	R214 On 01-February-24			Bond Future	11.90	62.5388	63.7895	62.5388	10,887.00
18/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	2011	1	2	1	0.00
18/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1979	1	2	1	0.00
18/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	2044	1	2	1	0.00
18/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	765	1	1	1	0.00
18/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	797	1	1	1	0.00
18/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	781	1	1	1	0.00
18/12/2023	R214 On 02-May-24			Bond Future	11.98	60.6206	61.8990	60.6206	10,172.00
18/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2689	2	3	2	7,110.00
18/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7324	6	7	6	0.00
18/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	5015	4	5	4	0.00
18/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2633	2	3	2	10,000.00
18/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1158	1	1	1	0.00
18/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1142	1	1	1	0.00
18/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1174	1	1	1	0.00
18/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3726	5	4	5	0.00
18/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	3799	5	4	5	0.00
18/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	3763	5	4	5	0.00
18/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	1926	3	2	3	0.00
18/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	888	1	1	1	17,110.00
18/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	1966	3	2	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
18/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	445	1	0	1	17,110.00
18/12/2023	R214 On 01-August-24			Bond Future	12.07	61.9584	63.2652	61.9584	0.00
18/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3212	3	3	3	0.00
18/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3185	3	3	3	0.00
18/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3239	3	3	3	0.00
18/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2715	3	3	3	0.00
18/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2758	3	3	3	0.00
18/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2737	3	3	3	0.00
18/12/2023	R214 On 07-November-24			Bond Future	12.18	60.0938	61.4314	60.0938	0.00
18/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4484	4	4	4	0.00
18/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4513	4	5	4	0.00
18/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4456	4	4	4	0.00
18/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2507	3	3	3	0.00
18/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2472	3	2	3	0.00
18/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2489	3	2	3	0.00
18/12/2023	R214 On 06-February-25			Bond Future	12.30	61.3561	62.7222	61.3561	0.00
18/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4717	4	5	4	0.00
18/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	2835	3	3	3	0.00
18/12/2023	R248 On 01-February-24			Bond Future	12.06	76.6478	78.0461	76.6478	246,221.00
18/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9833	8	10	8	0.00
18/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	6023	5	6	5	0.00
18/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1864	1	2	1	0.00
18/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1899	1	2	1	0.00
18/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1830	1	2	1	0.00
18/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2413	2	2	2	0.00
18/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	361	0	0	0	0.00
18/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	7326	6	7	6	0.00
18/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	88	0	0	0	0.00
18/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	968	2	1	2	0.00
18/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	3855	5	4	5	0.00
18/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1327	2	1	2	0.00
18/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1277	2	1	2	0.00
18/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1302	2	1	2	0.00
18/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	166	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
18/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	25	0	0	0	0.00
18/12/2023	R248 On 02-May-24			Bond Future	12.15	73.8984	75.3277	73.8984	13,880.00
18/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	1026	1	1	1	0.00
18/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3684	3	4	3	0.00
18/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6651	6	7	6	0.00
18/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1139	1	1	1	0.00
18/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1156	1	1	1	0.00
18/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1123	1	1	1	0.00
18/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5415	7	5	7	0.00
18/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5318	6	5	6	0.00
18/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5366	6	5	6	0.00
18/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1023	1	1	1	0.00
18/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2199	3	2	3	0.00
18/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	5715	7	6	7	0.00
18/12/2023	R248 On 01-August-24			Bond Future	12.24	75.5291	76.9902	75.5291	13,000.00
18/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3824	3	4	3	0.00
18/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3856	3	4	3	0.00
18/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3793	3	4	3	0.00
18/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3441	4	3	4	0.00
18/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3388	4	3	4	0.00
18/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3415	4	3	4	0.00
18/12/2023	R248 On 07-November-24			Bond Future	12.36	72.8354	74.3309	72.8354	0.00
18/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5688	5	6	5	0.00
18/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5722	5	6	5	0.00
18/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5654	5	6	5	0.00
18/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3281	4	3	4	0.00
18/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3240	4	3	4	0.00
18/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3260	4	3	4	0.00
18/12/2023	R248 On 06-February-25			Bond Future	12.48	74.3647	75.8920	74.3647	0.00
18/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5340	5	5	5	0.00
18/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4065	5	4	5	0.00
18/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	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
18/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00