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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 28/12/2023 TO: 28/12/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	2025 On 01-February-24			Bond Future	176.31	176.2802	176.3083	176.2802	11,660.00
28/12/2023	2025 On 02-May-24			Bond Future	180.25	180.2246	180.2535	180.2246	0.00
28/12/2023	2025 On 01-August-24			Bond Future	182.44	182.4101	182.4403	182.4101	0.00
28/12/2023	2025 On 07-November-24			Bond Future	186.75	186.7147	186.7464	186.7147	75.00
28/12/2023	2029 On 01-February-24			Bond Future	130.07	130.0498	130.0706	130.0498	7,360.00
28/12/2023	2029 On 02-May-24			Bond Future	131.61	131.5906	131.6119	131.5906	0.00
28/12/2023	2029 On 01-August-24			Bond Future	134.56	134.5342	134.5564	134.5342	0.00
28/12/2023	2029 On 07-November-24			Bond Future	136.32	136.2981	136.3216	136.2981	66.00
28/12/2023	2029 On 06-February-25			Bond Future	139.24	139.2130	139.2375	139.2130	0.00
28/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	6838	7	7	7	0.00
28/12/2023	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
28/12/2023	2030 On 01-February-24			Bond Future	9.72	92.4352	92.4589	92.4352	98,259.00
28/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6652	7	7	7	0.00
28/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6690	7	7	7	0.00
28/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6614	7	7	7	0.00
28/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6460	6	6	6	0.00
28/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1438	1	1	1	1,360.00
28/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1868	2	2	2	400.00
28/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9439	9	9	9	0.00
28/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	561	1	1	1	400.00
28/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1323	1	1	1	500.00
28/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2969	3	3	3	500.00
28/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8546	9	9	9	0.00
28/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2164	2	2	2	200.00
28/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5270	5	5	5	0.00
28/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8133	8	8	8	0.00
28/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8508	8	9	8	0.00
28/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1648	2	2	2	500.00
28/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	3	0	0	0	500.00
28/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	473	0	0	0	0.00
28/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	5	0	0	0	200.00
28/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	37	0	0	0	700.00
28/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	324	0	0	0	0.00
28/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	3	0	0	0	500.00
28/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	184	0	0	0	0.00
28/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	608	1	1	1	0.00
28/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1203	1	1	1	0.00
28/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	401	0	0	0	0.00
28/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	1	0	0	0	400.00
28/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	16	0	0	0	1,360.00
28/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	555	1	1	1	0.00
28/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	14	0	0	0	0.00
28/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	14	0	0	0	0.00
28/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	14	0	0	0	0.00
28/12/2023	2030 On 02-May-24			Bond Future	9.76	94.4808	94.5050	94.4808	23,540.00
28/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2737	3	3	3	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
28/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8534	9	9	9	0.00
28/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4714	5	5	5	1,080.00
28/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10059	10	10	10	0.00
28/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1562	2	2	2	1,000.00
28/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1899	2	2	2	0.00
28/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1921	2	2	2	0.00
28/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1877	2	2	2	0.00
28/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5709	6	6	6	500.00
28/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12708	13	13	13	0.00
28/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4078	4	4	4	500.00
28/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	337	0	0	0	0.00
28/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	9	0	0	0	500.00
28/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	640	1	1	1	0.00
28/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1684	2	2	2	0.00
28/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1647	2	2	2	0.00
28/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1665	2	2	2	0.00
28/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1123	1	1	1	0.00
28/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	45	0	0	0	1,080.00
28/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	496	1	0	1	0.00
28/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	105	0	0	0	1,000.00
28/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	1987	2	2	2	0.00
28/12/2023	2030 On 01-August-24			Bond Future	9.81	92.5662	92.5912	92.5662	0.00
28/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3620	4	4	4	0.00
28/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3593	4	4	4	0.00
28/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3646	4	4	4	0.00
28/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1379	1	1	1	0.00
28/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1403	1	1	1	0.00
28/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1391	1	1	1	0.00
28/12/2023	2030 On 07-November-24			Bond Future	9.87	94.7251	94.7511	94.7251	1,652.00
28/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4642	5	5	5	0.00
28/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4616	5	5	5	0.00
28/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4669	5	5	5	0.00
28/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1349	1	1	1	0.00
28/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1368	1	1	1	0.00
28/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1359	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
28/12/2023	2030 On 06-February-25			Bond Future	9.95	92.7170	92.7439	92.7170	0.00
28/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4422	4	4	4	0.00
28/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1785	2	2	2	0.00
28/12/2023	2032 On 01-February-24			Bond Future	10.56	90.4816	90.4856	90.4816	91,916.00
28/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6101	6	6	6	0.00
28/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	6058	6	6	6	0.00
28/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6145	6	6	6	0.00
28/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2194	2	2	2	8,500.00
28/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6798	7	7	7	0.00
28/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	126	0	0	0	1,200.00
28/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1703	2	2	2	1,200.00
28/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9463	9	9	9	0.00
28/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1174	1	1	1	500.00
28/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2921	3	3	3	500.00
28/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9926	10	10	10	0.00
28/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1771	2	2	2	200.00
28/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5710	6	6	6	0.00
28/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8954	9	9	9	0.00
28/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4843	5	5	5	0.00
28/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3904	4	4	4	0.00
28/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3988	4	4	4	0.00
28/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2014	2	2	2	0.00
28/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	582	1	1	1	17,000.00
28/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	185	0	0	0	8,500.00
28/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	194	0	0	0	17,000.00
28/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	114	0	0	0	8,500.00
28/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	11	0	0	0	200.00
28/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	678	1	1	1	0.00
28/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	69	0	0	0	200.00
28/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	5	0	0	0	500.00
28/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1010	1	1	1	0.00
28/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	339	0	0	0	0.00
28/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	7	0	0	0	1,200.00
28/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	708	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
28/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2878	3	3	3	0.00
28/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	37	0	0	0	0.00
28/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	521	1	1	1	0.00
28/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	54	0	0	0	0.00
28/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	57	0	0	0	0.00
28/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	55	0	0	0	0.00
28/12/2023	2032 On 02-May-24			Bond Future	10.63	88.3219	88.3260	88.3219	61,402.00
28/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2069	2	2	2	500.00
28/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3499	4	3	4	500.00
28/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11355	11	11	11	0.00
28/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	12013	12	12	12	0.00
28/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2220	2	2	2	1,550.00
28/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4366	4	4	4	1,550.00
28/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1545	2	2	2	1,000.00
28/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2796	3	3	3	1,000.00
28/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10268	10	10	10	0.00
28/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1971	2	2	2	0.00
28/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1947	2	2	2	0.00
28/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1995	2	2	2	0.00
28/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2020	2	2	2	500.00
28/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	6035	6	6	6	0.00
28/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3890	4	4	4	0.00
28/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1132	1	1	1	500.00
28/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2291	2	2	2	0.00
28/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	559	1	1	1	500.00
28/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2315	2	2	2	0.00
28/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2363	2	2	2	0.00
28/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2339	2	2	2	0.00
28/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	137	0	0	0	1,000.00
28/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1677	2	2	2	0.00
28/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2243	2	2	2	0.00
28/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2105	2	2	2	0.00
28/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	62	0	0	0	1,550.00
28/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	963	1	1	1	0.00
28/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	84	0	0	0	500.00

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28/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1298	1	1	1	0.00
28/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2841	3	3	3	0.00
28/12/2023	2032 On 01-August-24			Bond Future	10.70	90.2763	90.2807	90.2763	0.00
28/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	4011	4	4	4	0.00
28/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4040	4	4	4	0.00
28/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3981	4	4	4	0.00
28/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	1985	2	2	2	0.00
28/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	1953	2	2	2	0.00
28/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	1969	2	2	2	0.00
28/12/2023	2032 On 07-November-24			Bond Future	10.80	88.2153	88.2202	88.2153	1,526.00
28/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11239	11	11	11	0.00
28/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5496	5	5	5	1,615.00
28/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	5004	5	5	5	0.00
28/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	5034	5	5	5	0.00
28/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4974	5	5	5	0.00
28/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1958	2	2	2	0.00
28/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1931	2	2	2	0.00
28/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1944	2	2	2	0.00
28/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	445	0	0	0	1,615.00
28/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1739	2	2	2	0.00
28/12/2023	2032 On 06-February-25			Bond Future	10.91	90.0777	90.0831	90.0777	0.00
28/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5502	6	6	6	0.00
28/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1967	2	2	2	0.00
28/12/2023	2033 On 01-February-24			Bond Future	122.89	122.8678	122.8895	122.8678	8,052.00
28/12/2023	2033 On 02-May-24			Bond Future	124.17	124.1514	124.1738	124.1514	0.00
28/12/2023	2033 On 01-August-24			Bond Future	126.95	126.9288	126.9518	126.9288	0.00
28/12/2023	2033 On 07-November-24			Bond Future	128.44	128.4167	128.4412	128.4167	0.00
28/12/2023	2033 On 06-February-25			Bond Future	131.19	131.1632	131.1887	131.1632	0.00
28/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	6249	6	6	6	0.00
28/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/12/2023	2037 On 01-February-24			Bond Future	11.83	78.2962	78.3024	78.2962	135,090.00
28/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3016	3	3	3	0.00
28/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3058	3	3	3	0.00
28/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2974	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
28/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10366	10	10	10	0.00
28/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5770	6	6	6	0.00
28/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2110	2	2	2	2,500.00
28/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	77	0	0	0	2,500.00
28/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	718	1	1	1	0.00
28/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	3	0	0	0	2,500.00
28/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	420	0	0	0	0.00
28/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	399	0	0	0	0.00
28/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	410	0	0	0	0.00
28/12/2023	2037 On 02-May-24			Bond Future	11.93	80.0289	80.0353	80.0289	0.00
28/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1326	1	1	1	0.00
28/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1345	1	1	1	0.00
28/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1306	1	1	1	0.00
28/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4097	4	4	4	0.00
28/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4023	4	4	4	0.00
28/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4060	4	4	4	0.00
28/12/2023	2037 On 01-August-24			Bond Future	12.04	77.5440	77.5506	77.5440	0.00
28/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9533	10	10	10	0.00
28/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7097	7	7	7	0.00
28/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3501	4	4	4	0.00
28/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3472	3	3	3	0.00
28/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3531	4	4	4	1,383.00
28/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3174	3	3	3	0.00
28/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3221	3	3	3	0.00
28/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3197	3	3	3	0.00
28/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1436	1	1	1	1,383.00
28/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	881	1	1	1	1,383.00
28/12/2023	2037 On 07-November-24			Bond Future	12.17	79.3517	79.3588	79.3517	9,175.00
28/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5204	5	5	5	0.00
28/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5172	5	5	5	0.00
28/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5235	5	5	5	0.00
28/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3069	3	3	3	0.00
28/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3107	3	3	3	0.00
28/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3088	3	3	3	0.00
28/12/2023	2037 On 06-February-25			Bond Future	12.30	76.7667	76.7744	76.7667	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
28/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5784	6	6	6	0.00
28/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3470	3	3	3	0.00
28/12/2023	2038 On 01-February-24			Bond Future	132.37	132.6474	132.3671	132.6474	3,549.00
28/12/2023	2038 On 02-May-24			Bond Future	135.33	135.6154	135.3289	135.6154	1,706.00
28/12/2023	2038 On 01-August-24			Bond Future	136.28	136.5721	136.2798	136.5721	0.00
28/12/2023	2038 On 07-November-24			Bond Future	139.50	139.7944	139.4956	139.7944	0.00
28/12/2023	2038 On 06-February-25			Bond Future	140.34	140.6388	140.3350	140.6388	0.00
28/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5105	5	5	5	0.00
28/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/12/2023	2040 On 01-February-24			Bond Future	12.12	78.3235	78.3303	78.3235	126,472.00
28/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1955	2	2	2	0.00
28/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4530	5	5	5	0.00
28/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9335	9	9	9	0.00
28/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2103	2	2	2	0.00
28/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2065	2	2	2	0.00
28/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2140	2	2	2	0.00
28/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	824	1	1	1	0.00
28/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	861	1	1	1	0.00
28/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	842	1	1	1	0.00
28/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	12	0	0	0	0.00
28/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	211	0	0	0	0.00
28/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	921	1	1	1	0.00
28/12/2023	2040 On 02-May-24			Bond Future	12.22	80.0568	80.0638	80.0568	0.00
28/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1188	1	1	1	0.00
28/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1169	1	1	1	0.00
28/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1206	1	1	1	0.00
28/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4775	5	5	5	0.00
28/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4860	5	5	5	0.00
28/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4818	5	5	5	0.00
28/12/2023	2040 On 01-August-24			Bond Future	12.34	77.3221	77.3295	77.3221	0.00
28/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3466	3	3	3	0.00
28/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3496	4	3	4	0.00
28/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3436	3	3	3	0.00
28/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3534	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
28/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3481	3	3	3	0.00
28/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3507	4	4	4	0.00
28/12/2023	2040 On 07-November-24			Bond Future	12.46	79.1243	79.1322	79.1243	8,697.00
28/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5383	5	5	5	0.00
28/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5416	5	5	5	0.00
28/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5350	5	5	5	0.00
28/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3322	3	3	3	0.00
28/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3282	3	3	3	0.00
28/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3302	3	3	3	0.00
28/12/2023	2040 On 06-February-25			Bond Future	12.60	76.2837	76.2921	76.2837	0.00
28/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5591	6	6	6	0.00
28/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3724	4	4	4	0.00
28/12/2023	2044 On 01-February-24			Bond Future	12.21	74.4298	74.4365	74.4298	95,462.00
28/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5756	6	6	6	0.00
28/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1589	2	2	2	0.00
28/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1622	2	2	2	0.00
28/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1557	2	2	2	0.00
28/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4569	5	5	5	0.00
28/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	219	0	0	0	15,000.00
28/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1228	1	1	1	0.00
28/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1178	1	1	1	0.00
28/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1203	1	1	1	0.00
28/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	113	0	0	0	5,000.00
28/12/2023	2044 On 02-May-24			Bond Future	12.32	76.0770	76.0838	76.0770	34.00
28/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1137	1	1	1	0.00
28/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1155	1	1	1	0.00
28/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1118	1	1	1	0.00
28/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5107	5	5	5	0.00
28/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5019	5	5	5	0.00
28/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5063	5	5	5	0.00
28/12/2023	2044 On 01-August-24			Bond Future	12.42	73.3794	73.3865	73.3794	0.00
28/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3153	3	3	3	0.00
28/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3125	3	3	3	0.00
28/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3182	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
28/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3893	4	4	4	0.00
28/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3950	4	4	4	0.00
28/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3921	4	4	4	0.00
28/12/2023	2044 On 07-November-24			Bond Future	12.55	75.0896	75.0973	75.0896	0.00
28/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5391	5	5	5	0.00
28/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5359	5	5	5	0.00
28/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5424	5	5	5	0.00
28/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3400	3	3	3	0.00
28/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3442	3	3	3	0.00
28/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3421	3	3	3	0.00
28/12/2023	2044 On 06-February-25			Bond Future	12.68	72.2889	72.2971	72.2889	0.00
28/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5658	6	6	6	0.00
28/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3820	4	4	4	0.00
28/12/2023	2046 On 01-February-24			Bond Future	116.61	116.2307	116.6093	116.2307	11,904.00
28/12/2023	2046 On 02-May-24			Bond Future	117.07	116.6800	117.0671	116.6800	4,626.00
28/12/2023	2046 On 01-August-24			Bond Future	119.69	119.2900	119.6860	119.2900	0.00
28/12/2023	2046 On 07-November-24			Bond Future	120.29	119.8871	120.2933	119.8871	0.00
28/12/2023	2046 On 06-February-25			Bond Future	122.86	122.4493	122.8649	122.4493	0.00
28/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8855	8	9	8	0.00
28/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/12/2023	2050 On 01-February-24			Bond Future	116.52	115.6998	116.5222	115.6998	10,813.00
28/12/2023	2050 On 02-May-24			Bond Future	119.13	118.2886	119.1296	118.2886	3,316.00
28/12/2023	2050 On 01-August-24			Bond Future	119.48	118.6235	119.4837	118.6235	0.00
28/12/2023	2050 On 07-November-24			Bond Future	122.30	121.4223	122.3033	121.4223	0.00
28/12/2023	2050 On 06-February-25			Bond Future	122.53	121.6314	122.5324	121.6314	0.00
28/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	6932	6	7	6	0.00
28/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	AL37 On 01-February-24			Index Future	946.79	946.5550	946.7880	946.5550	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
28/12/2023	AL37 On 02-May-24			Index Future	967.74	967.5020	967.7410	967.5020	0.00
28/12/2023	AL37 On 01-August-24			Index Future	989.16	988.9180	989.1640	988.9180	0.00
28/12/2023	AL37 On 07-November-24			Index Future	1012.28	1012.0230	1012.2790	1012.0230	0.00
28/12/2023	AL37 On 06-February-25			Index Future	1033.73	1033.4630	1033.7280	1033.4630	0.00
28/12/2023	AL7T On 01-February-24			Index Future	1098.18	1098.0250	1098.1820	1098.0250	0.00
28/12/2023	AL7T On 02-May-24			Index Future	1122.49	1122.3250	1122.4850	1122.3250	0.00
28/12/2023	AL7T On 01-August-24			Index Future	1147.33	1147.1680	1147.3340	1147.1680	0.00
28/12/2023	AL7T On 07-November-24			Index Future	1174.15	1173.9700	1174.1450	1173.9700	0.00
28/12/2023	AL7T On 06-February-25			Index Future	1199.02	1198.8400	1199.0240	1198.8400	0.00
28/12/2023	ALBI On 01-February-24			Index Future	950.58	950.4140	950.5780	950.4140	100.00
28/12/2023	ALBI On 02-May-24			Index Future	971.62	971.4470	971.6150	971.4470	0.00
28/12/2023	ALBI On 01-August-24			Index Future	993.12	992.9500	993.1240	992.9500	0.00
28/12/2023	ALBI On 07-November-24			Index Future	1016.33	1016.1490	1016.3310	1016.1490	0.00
28/12/2023	ALBI On 06-February-25			Index Future	1037.87	1037.6760	1037.8660	1037.6760	0.00
28/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	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
28/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	ES33 On 01-February-24			Bond Future	12.20	76.7563	76.7628	76.7563	0.00
28/12/2023	ES33 On 02-May-24			Bond Future	12.33	74.6749	74.6816	74.6749	0.00
28/12/2023	ES33 On 01-August-24			Bond Future	12.46	76.3448	76.3519	76.3448	0.00
28/12/2023	ES33 On 07-November-24			Bond Future	12.62	74.3416	74.3491	74.3416	0.00
28/12/2023	ES33 On 06-February-25			Bond Future	12.80	75.9269	75.9350	75.9269	0.00
28/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2203	2	2	2	0.00
28/12/2023	ES33 On 06-February-25	13.34	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
28/12/2023	ES42 On 01-February-24			Bond Future	12.82	72.2044	72.2115	72.2044	0.00
28/12/2023	ES42 On 02-May-24			Bond Future	12.94	69.5575	69.5648	69.5575	0.00
28/12/2023	ES42 On 01-August-24			Bond Future	13.07	71.1124	71.1201	71.1124	0.00
28/12/2023	ES42 On 07-November-24			Bond Future	13.22	68.5201	68.5283	68.5201	0.00
28/12/2023	ES42 On 06-February-25			Bond Future	13.38	69.9784	69.9872	69.9784	0.00
28/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1594	2	2	2	0.00
28/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/12/2023	GOVI On 01-February-24			GOVI	936.98	936.8260	936.9830	936.8260	729.00
28/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	569930	57	57	57	0.00
28/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	569830	57	57	57	0.00
28/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	570030	57	57	57	0.00
28/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 02-May-24			GOVI	957.72	957.5580	957.7190	957.5580	0.00
28/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	67390	7	7	7	0.00
28/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	67290	7	7	7	0.00
28/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	67490	7	7	7	0.00
28/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 01-August-24			GOVI	978.92	978.7540	978.9210	978.7540	0.00
28/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	355510	35	36	35	0.00
28/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	355410	35	36	35	0.00
28/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	355310	35	36	35	0.00
28/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 07-November-24			GOVI	1001.80	1001.6220	1001.7960	1001.6220	0.00
28/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	529960	53	53	53	0.00
28/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	530060	53	53	53	0.00
28/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	530160	53	53	53	0.00
28/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 07-November-24	948.79	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
28/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/12/2023	GOVI On 06-February-25			GOVI	1023.02	1022.8400	1023.0230	1022.8400	0.00
28/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	510230	51	51	51	0.00
28/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2023	IGOV On 01-February-24			Index Future	347.11	348.7800	347.1130	348.7800	606.00
28/12/2023	IGOV On 02-May-24			Index Future	354.88	356.5840	354.8800	356.5840	16.00
28/12/2023	IGOV On 01-August-24			Index Future	362.82	364.5610	362.8190	364.5610	0.00
28/12/2023	IGOV On 07-November-24			Index Future	371.39	373.1670	371.3850	373.1670	0.00
28/12/2023	IGOV On 06-February-25			Index Future	379.33	381.1520	379.3340	381.1520	0.00
28/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
28/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6220	91.6250	91.6220	0.00
28/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
28/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6720	91.6720	91.6720	0.00
28/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7520	91.7530	91.7520	0.00
28/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7820	91.7820	91.7820	0.00
28/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9120	91.9120	91.9120	0.00
28/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1420	92.1420	92.1420	0.00
28/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.4610	92.4620	92.4610	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
28/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.5700	92.5750	92.5700	0.00
28/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6540	92.6550	92.6540	0.00
28/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.29	92.7100	92.7150	92.7100	0.00
28/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.5910	92.5930	92.5910	0.00
28/12/2023	R035 On 01-February-24			Bond Future	11.36	88.4134	88.4475	88.4134	68,094.00
28/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	669	1	1	1	400.00
28/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10567	11	11	11	0.00
28/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	103	0	0	0	400.00
28/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4567	5	5	5	0.00
28/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4521	4	5	4	0.00
28/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4614	5	5	5	0.00
28/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	151	0	0	0	0.00
28/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	160	0	0	0	0.00
28/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	156	0	0	0	0.00
28/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2017	2	2	2	0.00
28/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4341	4	4	4	0.00
28/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	3	0	0	0	400.00
28/12/2023	R035 On 02-May-24			Bond Future	11.45	85.8581	85.8929	85.8581	109,420.00
28/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1838	2	2	2	0.00
28/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1814	2	2	2	0.00
28/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1863	2	2	2	0.00
28/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3172	3	3	3	0.00
28/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3233	3	3	3	0.00
28/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3202	3	3	3	0.00
28/12/2023	R035 On 01-August-24			Bond Future	11.54	87.7582	87.7940	87.7582	0.00
28/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4075	4	4	4	0.00
28/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4106	4	4	4	0.00
28/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4043	4	4	4	0.00
28/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2716	3	3	3	0.00
28/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2675	3	3	3	0.00
28/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2695	3	3	3	0.00
28/12/2023	R035 On 07-November-24			Bond Future	11.66	85.2900	85.3270	85.2900	19,875.00
28/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5315	5	5	5	0.00
28/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5348	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
28/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5282	5	5	5	0.00
28/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2659	3	3	3	0.00
28/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2624	3	3	3	0.00
28/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2641	3	3	3	0.00
28/12/2023	R035 On 06-February-25			Bond Future	11.79	87.0911	87.1293	87.0911	0.00
28/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5858	6	6	6	0.00
28/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2749	3	3	3	0.00
28/12/2023	R053 On 01-February-24			Bond Future	12.14	99.9328	99.9413	99.9328	0.00
28/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6019	6	6	6	0.00
28/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6080	6	6	6	0.00
28/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5958	6	6	6	0.00
28/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	314	0	0	0	0.00
28/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	298	0	0	0	0.00
28/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	306	0	0	0	0.00
28/12/2023	R053 On 02-May-24			Bond Future	12.24	96.2796	96.2882	96.2796	5,189.00
28/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7366	7	7	7	0.00
28/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7315	7	7	7	0.00
28/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7416	7	7	7	0.00
28/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1704	2	2	2	0.00
28/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1738	2	2	2	0.00
28/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1721	2	2	2	0.00
28/12/2023	R053 On 01-August-24			Bond Future	12.34	98.4097	98.4189	98.4097	0.00
28/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8284	8	8	8	0.00
28/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8332	8	8	8	0.00
28/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8237	8	8	8	0.00
28/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2682	3	3	3	0.00
28/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2644	3	3	3	0.00
28/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2663	3	3	3	0.00
28/12/2023	R053 On 07-November-24			Bond Future	12.46	94.8327	94.8424	94.8327	0.00
28/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7064	7	7	7	0.00
28/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	7022	7	7	7	0.00
28/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7106	7	7	7	0.00
28/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4626	5	5	5	0.00
28/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4681	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
28/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4654	5	5	5	0.00
28/12/2023	R053 On 06-February-25			Bond Future	12.59	96.8325	96.8429	96.8325	0.00
28/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7565	8	8	8	0.00
28/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5102	5	5	5	0.00
28/12/2023	R186 On 01-February-24			Bond Future	8.61	106.0337	106.0464	106.0337	74,423.00
28/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2311	2	2	2	0.00
28/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2335	2	2	2	0.00
28/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2287	2	2	2	0.00
28/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	29	0	0	0	0.00
28/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	27	0	0	0	0.00
28/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	28	0	0	0	0.00
28/12/2023	R186 On 02-May-24			Bond Future	8.57	108.3803	108.3934	108.3803	11,233.00
28/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	290	0	0	0	0.00
28/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	297	0	0	0	0.00
28/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	283	0	0	0	0.00
28/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2894	3	3	3	2,030.00
28/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4306	4	4	4	0.00
28/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	71	0	0	0	2,030.00
28/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	182	0	0	0	0.00
28/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1665	2	2	2	0.00
28/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1630	2	2	2	0.00
28/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1648	2	2	2	0.00
28/12/2023	R186 On 01-August-24			Bond Future	8.52	105.4701	105.4837	105.4701	0.00
28/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1285	1	1	1	0.00
28/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1271	1	1	1	0.00
28/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1298	1	1	1	0.00
28/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	901	1	1	1	0.00
28/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	917	1	1	1	0.00
28/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	909	1	1	1	0.00
28/12/2023	R186 On 07-November-24			Bond Future	8.48	107.9309	107.9452	107.9309	44,540.00
28/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2027	2	2	2	0.00
28/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2041	2	2	2	0.00
28/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2012	2	2	2	0.00
28/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	751	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
28/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	741	1	1	1	0.00
28/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	746	1	1	1	0.00
28/12/2023	R186 On 06-February-25			Bond Future	8.46	104.8958	104.9109	104.8958	0.00
28/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1823	2	2	2	0.00
28/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	851	1	1	1	0.00
28/12/2023	R202 On 01-February-24			Bond Future	260.08	260.0318	260.0778	260.0318	5,070.00
28/12/2023	R202 On 02-May-24			Bond Future	265.90	265.8502	265.8973	265.8502	0.00
28/12/2023	R202 On 01-August-24			Bond Future	266.74	266.6905	266.7397	266.6905	0.00
28/12/2023	R202 On 07-November-24			Bond Future	273.03	272.9834	273.0349	272.9834	6.00
28/12/2023	R202 On 06-February-25			Bond Future	273.60	273.5463	273.6014	273.5463	0.00
28/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	6811	7	7	7	0.00
28/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
28/12/2023	R209 On 01-February-24			Bond Future	11.54	68.0831	68.0878	68.0831	14,316.00
28/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3065	3	3	3	0.00
28/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3027	3	3	3	0.00
28/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3103	3	3	3	0.00
28/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	273	0	0	0	0.00
28/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	287	0	0	0	0.00
28/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	280	0	0	0	0.00
28/12/2023	R209 On 02-May-24			Bond Future	11.62	66.4367	66.4415	66.4367	0.00
28/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1216	1	1	1	0.00
28/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1198	1	1	1	0.00
28/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1234	1	1	1	0.00
28/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3349	3	3	3	0.00
28/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3413	3	3	3	0.00
28/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3381	3	3	3	0.00
28/12/2023	R209 On 01-August-24			Bond Future	11.71	67.9068	67.9119	67.9068	0.00
28/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3079	3	3	3	0.00
28/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3105	3	3	3	0.00
28/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3053	3	3	3	0.00
28/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2736	3	3	3	0.00
28/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2695	3	3	3	0.00
28/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2715	3	3	3	0.00
28/12/2023	R209 On 07-November-24			Bond Future	11.82	66.3341	66.3397	66.3341	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
28/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4433	4	4	4	0.00
28/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4406	4	4	4	0.00
28/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4461	4	4	4	0.00
28/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2609	3	3	3	0.00
28/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2643	3	3	3	0.00
28/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2626	3	3	3	0.00
28/12/2023	R209 On 06-February-25			Bond Future	11.94	67.7345	67.7405	67.7345	0.00
28/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	5014	5	5	5	0.00
28/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2781	3	3	3	0.00
28/12/2023	R210 On 01-February-24			Bond Future	235.69	235.9282	235.6876	235.9282	677.00
28/12/2023	R210 On 02-May-24			Bond Future	237.70	237.9459	237.7001	237.9459	0.00
28/12/2023	R210 On 01-August-24			Bond Future	243.02	243.2686	243.0178	243.2686	0.00
28/12/2023	R210 On 07-November-24			Bond Future	245.39	245.6477	245.3925	245.6477	60.00
28/12/2023	R210 On 06-February-25			Bond Future	250.64	250.8997	250.6402	250.8997	0.00
28/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11030	11	11	11	0.00
28/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/12/2023	R213 On 01-February-24			Bond Future	10.24	87.0752	87.0560	87.0752	29,769.00
28/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6233	6	6	6	0.00
28/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6272	6	6	6	0.00
28/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6193	6	6	6	0.00
28/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	29	0	0	0	0.00
28/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	27	0	0	0	0.00
28/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	28	0	0	0	0.00
28/12/2023	R213 On 02-May-24			Bond Future	10.30	85.4435	85.4239	85.4435	0.00
28/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1916	2	2	2	0.00
28/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1938	2	2	2	0.00
28/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1893	2	2	2	0.00
28/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	1963	2	2	2	0.00
28/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1922	2	2	2	0.00
28/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	1943	2	2	2	0.00
28/12/2023	R213 On 01-August-24			Bond Future	10.35	87.3346	87.3147	87.3346	0.00
28/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3721	4	4	4	0.00
28/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3693	4	4	4	0.00
28/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3748	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
28/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1571	2	2	2	0.00
28/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1598	2	2	2	0.00
28/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1585	2	2	2	0.00
28/12/2023	R213 On 07-November-24			Bond Future	10.44	85.8112	85.7913	85.8112	16,191.00
28/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4702	5	5	5	0.00
28/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4730	5	5	5	0.00
28/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4675	5	5	5	0.00
28/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1611	2	2	2	0.00
28/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1588	2	2	2	0.00
28/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1599	2	2	2	0.00
28/12/2023	R213 On 06-February-25			Bond Future	10.55	87.6247	87.6047	87.6247	0.00
28/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4938	5	5	5	0.00
28/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1830	2	2	2	0.00
28/12/2023	R214 On 01-February-24			Bond Future	11.96	63.4993	63.5045	63.4993	10,887.00
28/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1703	2	2	2	0.00
28/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1672	2	2	2	0.00
28/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1735	2	2	2	0.00
28/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	741	1	1	1	0.00
28/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	775	1	1	1	0.00
28/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	757	1	1	1	0.00
28/12/2023	R214 On 02-May-24			Bond Future	12.04	61.6000	61.6054	61.6000	10,172.00
28/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2565	3	3	3	7,110.00
28/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7086	7	7	7	0.00
28/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4826	5	5	5	0.00
28/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2510	3	3	3	10,000.00
28/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1066	1	1	1	0.00
28/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1049	1	1	1	0.00
28/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1083	1	1	1	0.00
28/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3929	4	4	4	0.00
28/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4000	4	4	4	0.00
28/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	3964	4	4	4	0.00
28/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2095	2	2	2	0.00
28/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	993	1	1	1	17,110.00
28/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2138	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
28/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	500	1	1	1	17,110.00
28/12/2023	R214 On 01-August-24			Bond Future	12.13	62.9632	62.9689	62.9632	0.00
28/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3055	3	3	3	0.00
28/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3081	3	3	3	0.00
28/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3029	3	3	3	0.00
28/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2898	3	3	3	0.00
28/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2854	3	3	3	0.00
28/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2876	3	3	3	0.00
28/12/2023	R214 On 07-November-24			Bond Future	12.25	61.1249	61.1310	61.1249	0.00
28/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4519	5	5	5	0.00
28/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4492	4	4	4	0.00
28/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4547	5	5	5	0.00
28/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2807	3	3	3	0.00
28/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2843	3	3	3	0.00
28/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2825	3	3	3	0.00
28/12/2023	R214 On 06-February-25			Bond Future	12.36	62.4157	62.4222	62.4157	0.00
28/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4746	5	5	5	0.00
28/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3164	3	3	3	0.00
28/12/2023	R248 On 01-February-24			Bond Future	12.13	77.5766	77.6137	77.5766	246,223.00
28/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9391	9	9	9	0.00
28/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5560	6	6	6	0.00
28/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1474	1	1	1	0.00
28/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1506	2	2	2	0.00
28/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1442	1	1	1	0.00
28/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6871	7	7	7	0.00
28/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1990	2	2	2	0.00
28/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	202	0	0	0	0.00
28/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	977	1	1	1	0.00
28/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4128	4	4	4	0.00
28/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	66	0	0	0	0.00
28/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1372	1	1	1	0.00
28/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1316	1	1	1	0.00
28/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1344	1	1	1	0.00
28/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	137	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
28/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	15	0	0	0	0.00
28/12/2023	R248 On 02-May-24			Bond Future	12.22	74.8450	74.8829	74.8450	13,880.00
28/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	870	1	1	1	0.00
28/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3408	3	3	3	0.00
28/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6291	6	6	6	0.00
28/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	984	1	1	1	0.00
28/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1001	1	1	1	0.00
28/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	968	1	1	1	0.00
28/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5705	6	6	6	0.00
28/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5608	6	6	6	0.00
28/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5656	6	6	6	0.00
28/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1108	1	1	1	0.00
28/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2369	2	2	2	0.00
28/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6004	6	6	6	0.00
28/12/2023	R248 On 01-August-24			Bond Future	12.32	76.5013	76.5403	76.5013	13,000.00
28/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3688	4	4	4	0.00
28/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3719	4	4	4	0.00
28/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3656	4	4	4	0.00
28/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3755	4	4	4	0.00
28/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3701	4	4	4	0.00
28/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3728	4	4	4	0.00
28/12/2023	R248 On 07-November-24			Bond Future	12.44	73.8337	73.8739	73.8337	0.00
28/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5441	5	5	5	0.00
28/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5474	5	5	5	0.00
28/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5508	5	6	5	0.00
28/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3482	4	3	4	0.00
28/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3503	4	4	4	0.00
28/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3525	4	4	4	0.00
28/12/2023	R248 On 06-February-25			Bond Future	12.56	75.3922	75.4336	75.3922	0.00
28/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5255	5	5	5	0.00
28/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4438	4	4	4	0.00
28/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
28/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00