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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 29/12/2023 TO: 29/12/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	2025 On 01-February-24			Bond Future	176.30	176.3083	176.2971	176.3083	11,660.00
29/12/2023	2025 On 02-May-24			Bond Future	180.23	180.2535	180.2346	180.2535	0.00
29/12/2023	2025 On 01-August-24			Bond Future	182.43	182.4403	182.4275	182.4403	0.00
29/12/2023	2025 On 07-November-24			Bond Future	186.73	186.7464	186.7326	186.7464	75.00
29/12/2023	2029 On 01-February-24			Bond Future	130.09	130.0706	130.0896	130.0706	7,360.00
29/12/2023	2029 On 02-May-24			Bond Future	131.63	131.6119	131.6259	131.6119	0.00
29/12/2023	2029 On 01-August-24			Bond Future	134.58	134.5564	134.5755	134.5564	0.00
29/12/2023	2029 On 07-November-24			Bond Future	136.34	136.3216	136.3406	136.3216	66.00
29/12/2023	2029 On 06-February-25			Bond Future	139.26	139.2375	139.2619	139.2375	0.00
29/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	6862	7	7	7	0.00
29/12/2023	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
29/12/2023	2030 On 01-February-24			Bond Future	9.77	92.4589	92.2437	92.4589	98,259.00
29/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6439	7	6	7	0.00
29/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6477	7	6	7	0.00
29/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6401	7	6	7	0.00
29/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6248	6	6	6	0.00
29/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1284	1	1	1	1,360.00
29/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1700	2	2	2	400.00
29/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9224	9	9	9	0.00
29/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	459	1	0	1	400.00
29/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1174	1	1	1	500.00
29/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2778	3	3	3	500.00
29/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8331	9	8	9	0.00
29/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1988	2	2	2	200.00
29/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5061	5	5	5	0.00
29/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7919	8	8	8	0.00
29/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8294	9	8	9	0.00
29/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1488	2	1	2	500.00
29/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	4	0	0	0	500.00
29/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	527	0	1	0	0.00
29/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	6	0	0	0	200.00
29/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	43	0	0	0	700.00
29/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	363	0	0	0	0.00
29/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	4	0	0	0	500.00
29/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	208	0	0	0	0.00
29/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	674	1	1	1	0.00
29/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1316	1	1	1	0.00
29/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	449	0	0	0	0.00
29/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	1	0	0	0	400.00
29/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	19	0	0	0	1,360.00
29/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	617	1	1	1	0.00
29/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	17	0	0	0	0.00
29/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	16	0	0	0	0.00
29/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	16	0	0	0	0.00
29/12/2023	2030 On 02-May-24			Bond Future	9.82	94.5050	94.2812	94.5050	23,540.00
29/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2574	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
29/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8315	9	8	9	0.00
29/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4518	5	5	5	1,080.00
29/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9838	10	10	10	0.00
29/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1441	2	1	2	1,000.00
29/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1764	2	2	2	0.00
29/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1785	2	2	2	0.00
29/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1743	2	2	2	0.00
29/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5503	6	6	6	500.00
29/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12484	13	12	13	0.00
29/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3890	4	4	4	500.00
29/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	356	0	0	0	0.00
29/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	9	0	0	0	500.00
29/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	675	1	1	1	0.00
29/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1773	2	2	2	0.00
29/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1734	2	2	2	0.00
29/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1754	2	2	2	0.00
29/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1185	1	1	1	0.00
29/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	47	0	0	0	1,080.00
29/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	524	0	1	0	0.00
29/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	110	0	0	0	1,000.00
29/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2089	2	2	2	0.00
29/12/2023	2030 On 01-August-24			Bond Future	9.87	92.5912	92.3659	92.5912	0.00
29/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3450	4	3	4	0.00
29/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3424	4	3	4	0.00
29/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3476	4	3	4	0.00
29/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1434	1	1	1	0.00
29/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1459	1	1	1	0.00
29/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1446	1	1	1	0.00
29/12/2023	2030 On 07-November-24			Bond Future	9.93	94.7511	94.5202	94.7511	1,652.00
29/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4522	5	5	5	0.00
29/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4495	5	4	5	0.00
29/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4548	5	5	5	0.00
29/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1459	1	1	1	0.00
29/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1479	1	1	1	0.00
29/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1469	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
29/12/2023	2030 On 06-February-25			Bond Future	10.01	92.7439	92.5115	92.7439	0.00
29/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4253	4	4	4	0.00
29/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1848	2	2	2	0.00
29/12/2023	2032 On 01-February-24			Bond Future	10.60	90.4856	90.2630	90.4856	91,916.00
29/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5886	6	6	6	0.00
29/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5843	6	6	6	0.00
29/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	5930	6	6	6	0.00
29/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2022	2	2	2	8,500.00
29/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6581	7	7	7	0.00
29/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	86	0	0	0	1,200.00
29/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1545	2	2	2	1,200.00
29/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9241	9	9	9	0.00
29/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1037	1	1	1	500.00
29/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2733	3	3	3	500.00
29/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9704	10	10	10	0.00
29/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1610	2	2	2	200.00
29/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5496	6	5	6	0.00
29/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8733	9	9	9	0.00
29/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4634	5	5	5	0.00
29/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3703	4	4	4	0.00
29/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3787	4	4	4	0.00
29/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	1846	2	2	2	0.00
29/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	637	1	1	1	17,000.00
29/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	206	0	0	0	8,500.00
29/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	215	0	0	0	17,000.00
29/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	128	0	0	0	8,500.00
29/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	12	0	0	0	200.00
29/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	740	1	1	1	0.00
29/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	78	0	0	0	200.00
29/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	5	0	0	0	500.00
29/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1095	1	1	1	0.00
29/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	374	0	0	0	0.00
29/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	8	0	0	0	1,200.00
29/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	772	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
29/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3061	3	3	3	0.00
29/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	42	0	0	0	0.00
29/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	571	1	1	1	0.00
29/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	61	0	0	0	0.00
29/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	64	0	0	0	0.00
29/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	63	0	0	0	0.00
29/12/2023	2032 On 02-May-24			Bond Future	10.67	88.3260	88.0948	88.3260	61,402.00
29/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1930	2	2	2	500.00
29/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3321	3	3	3	500.00
29/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11126	11	11	11	0.00
29/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11784	12	12	12	0.00
29/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2077	2	2	2	1,550.00
29/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4174	4	4	4	1,550.00
29/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1427	2	1	2	1,000.00
29/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2635	3	3	3	1,000.00
29/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10042	10	10	10	0.00
29/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1836	2	2	2	0.00
29/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1813	2	2	2	0.00
29/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1859	2	2	2	0.00
29/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1883	2	2	2	500.00
29/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5826	6	6	6	0.00
29/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3706	4	4	4	0.00
29/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1178	1	1	1	500.00
29/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2385	2	2	2	0.00
29/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	580	1	1	1	500.00
29/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2410	2	2	2	0.00
29/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2461	2	2	2	0.00
29/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2435	2	2	2	0.00
29/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	142	0	0	0	1,000.00
29/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1748	2	2	2	0.00
29/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2336	2	2	2	0.00
29/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2193	2	2	2	0.00
29/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	64	0	0	0	1,550.00
29/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1002	1	1	1	0.00
29/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	87	0	0	0	500.00

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29/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1352	1	1	1	0.00
29/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2954	3	3	3	0.00
29/12/2023	2032 On 01-August-24			Bond Future	10.75	90.2807	90.0477	90.2807	0.00
29/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3841	4	4	4	0.00
29/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3870	4	4	4	0.00
29/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3812	4	4	4	0.00
29/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2049	2	2	2	0.00
29/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2016	2	2	2	0.00
29/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2032	2	2	2	0.00
29/12/2023	2032 On 07-November-24			Bond Future	10.85	88.2202	87.9814	88.2202	1,526.00
29/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11023	11	11	11	0.00
29/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5329	5	5	5	1,615.00
29/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4843	5	5	5	0.00
29/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4873	5	5	5	0.00
29/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4813	5	5	5	0.00
29/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2036	2	2	2	0.00
29/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2008	2	2	2	0.00
29/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2022	2	2	2	0.00
29/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	467	0	0	0	1,615.00
29/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1811	2	2	2	0.00
29/12/2023	2032 On 06-February-25			Bond Future	10.96	90.0831	89.8425	90.0831	0.00
29/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5312	6	5	6	0.00
29/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2018	2	2	2	0.00
29/12/2023	2033 On 01-February-24			Bond Future	123.21	122.8895	123.2082	122.8895	8,052.00
29/12/2023	2033 On 02-May-24			Bond Future	124.49	124.1738	124.4944	124.1738	0.00
29/12/2023	2033 On 01-August-24			Bond Future	127.28	126.9518	127.2842	126.9518	0.00
29/12/2023	2033 On 07-November-24			Bond Future	128.78	128.4412	128.7808	128.4412	0.00
29/12/2023	2033 On 06-February-25			Bond Future	131.54	131.1887	131.5402	131.1887	0.00
29/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	6600	6	7	6	0.00
29/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/12/2023	2037 On 01-February-24			Bond Future	11.87	78.3024	78.0855	78.3024	135,090.00
29/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2848	3	3	3	0.00
29/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2889	3	3	3	0.00
29/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2808	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
29/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10149	10	10	10	0.00
29/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5564	6	6	6	0.00
29/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1969	2	2	2	2,500.00
29/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	88	0	0	0	2,500.00
29/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	793	1	1	1	0.00
29/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	3	0	0	0	2,500.00
29/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	470	0	0	0	0.00
29/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	448	0	0	0	0.00
29/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	459	0	0	0	0.00
29/12/2023	2037 On 02-May-24			Bond Future	11.98	80.0353	79.8103	80.0353	0.00
29/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1216	1	1	1	0.00
29/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1235	1	1	1	0.00
29/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1197	1	1	1	0.00
29/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4213	4	4	4	0.00
29/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4137	4	4	4	0.00
29/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4175	4	4	4	0.00
29/12/2023	2037 On 01-August-24			Bond Future	12.09	77.5506	77.3237	77.5506	0.00
29/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9316	10	9	10	0.00
29/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6891	7	7	7	0.00
29/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3336	4	3	4	0.00
29/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3308	3	3	3	0.00
29/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3365	4	3	4	1,383.00
29/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3235	3	3	3	0.00
29/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3283	3	3	3	0.00
29/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3259	3	3	3	0.00
29/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1458	1	1	1	1,383.00
29/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	890	1	1	1	1,383.00
29/12/2023	2037 On 07-November-24			Bond Future	12.21	79.3588	79.1263	79.3588	9,175.00
29/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5017	5	5	5	0.00
29/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4987	5	5	5	0.00
29/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5048	5	5	5	0.00
29/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3115	3	3	3	0.00
29/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3154	3	3	3	0.00
29/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3134	3	3	3	0.00
29/12/2023	2037 On 06-February-25			Bond Future	12.34	76.7744	76.5399	76.7744	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
29/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5617	6	6	6	0.00
29/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3538	3	4	3	0.00
29/12/2023	2038 On 01-February-24			Bond Future	132.39	132.3671	132.3894	132.3671	3,549.00
29/12/2023	2038 On 02-May-24			Bond Future	135.35	135.3289	135.3463	135.3289	1,706.00
29/12/2023	2038 On 01-August-24			Bond Future	136.30	136.2798	136.3024	136.2798	0.00
29/12/2023	2038 On 07-November-24			Bond Future	139.52	139.4956	139.5182	139.4956	0.00
29/12/2023	2038 On 06-February-25			Bond Future	140.36	140.3350	140.3631	140.3350	0.00
29/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5133	5	5	5	0.00
29/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/12/2023	2040 On 01-February-24			Bond Future	12.18	78.3303	77.9854	78.3303	126,472.00
29/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1753	2	2	2	0.00
29/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4231	5	4	5	0.00
29/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8994	9	9	9	0.00
29/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1891	2	2	2	0.00
29/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1856	2	2	2	0.00
29/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1927	2	2	2	0.00
29/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	955	1	1	1	0.00
29/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	997	1	1	1	0.00
29/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	976	1	1	1	0.00
29/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	15	0	0	0	0.00
29/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	256	0	0	0	0.00
29/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1063	1	1	1	0.00
29/12/2023	2040 On 02-May-24			Bond Future	12.29	80.0638	79.7079	80.0638	0.00
29/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1057	1	1	1	0.00
29/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1040	1	1	1	0.00
29/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1075	1	1	1	0.00
29/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5000	5	5	5	0.00
29/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5087	5	5	5	0.00
29/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5043	5	5	5	0.00
29/12/2023	2040 On 01-August-24			Bond Future	12.40	77.3295	76.9686	77.3295	0.00
29/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3331	3	3	3	0.00
29/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3361	3	3	3	0.00
29/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3302	3	3	3	0.00
29/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3761	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
29/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3707	3	4	3	0.00
29/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3733	4	4	4	0.00
29/12/2023	2040 On 07-November-24			Bond Future	12.53	79.1322	78.7626	79.1322	8,697.00
29/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5135	5	5	5	0.00
29/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5167	5	5	5	0.00
29/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5103	5	5	5	0.00
29/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3444	3	3	3	0.00
29/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3402	3	3	3	0.00
29/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3423	3	3	3	0.00
29/12/2023	2040 On 06-February-25			Bond Future	12.67	76.2921	75.9176	76.2921	0.00
29/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5432	6	5	6	0.00
29/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3940	4	4	4	0.00
29/12/2023	2044 On 01-February-24			Bond Future	12.25	74.4365	74.2069	74.4365	95,462.00
29/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5528	6	6	6	0.00
29/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1424	2	1	2	0.00
29/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1455	2	1	2	0.00
29/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1393	2	1	2	0.00
29/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4346	5	4	5	0.00
29/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	225	0	0	0	15,000.00
29/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1294	1	1	1	0.00
29/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1241	1	1	1	0.00
29/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1267	1	1	1	0.00
29/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	114	0	0	0	5,000.00
29/12/2023	2044 On 02-May-24			Bond Future	12.36	76.0838	75.8460	76.0838	34.00
29/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1037	1	1	1	0.00
29/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1055	1	1	1	0.00
29/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1020	1	1	1	0.00
29/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5247	5	5	5	0.00
29/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5157	5	5	5	0.00
29/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5202	5	5	5	0.00
29/12/2023	2044 On 01-August-24			Bond Future	12.47	73.3865	73.1463	73.3865	0.00
29/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2996	3	3	3	0.00
29/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2968	3	3	3	0.00
29/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3024	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
29/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3975	4	4	4	0.00
29/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4034	4	4	4	0.00
29/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4004	4	4	4	0.00
29/12/2023	2044 On 07-November-24			Bond Future	12.59	75.0973	74.8511	75.0973	0.00
29/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5208	5	5	5	0.00
29/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5176	5	5	5	0.00
29/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5240	5	5	5	0.00
29/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3463	3	3	3	0.00
29/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3505	3	4	3	0.00
29/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3484	3	3	3	0.00
29/12/2023	2044 On 06-February-25			Bond Future	12.72	72.2971	72.0485	72.2971	0.00
29/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5475	6	5	6	0.00
29/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3886	4	4	4	0.00
29/12/2023	2046 On 01-February-24			Bond Future	116.63	116.6093	116.6288	116.6093	11,904.00
29/12/2023	2046 On 02-May-24			Bond Future	117.08	117.0671	117.0822	117.0671	4,626.00
29/12/2023	2046 On 01-August-24			Bond Future	119.71	119.6860	119.7057	119.6860	0.00
29/12/2023	2046 On 07-November-24			Bond Future	120.31	120.2933	120.3131	120.2933	0.00
29/12/2023	2046 On 06-February-25			Bond Future	122.89	122.8649	122.8892	122.8649	0.00
29/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8879	9	9	9	0.00
29/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
29/12/2023	2050 On 01-February-24			Bond Future	116.54	116.5222	116.5418	116.5222	10,813.00
29/12/2023	2050 On 02-May-24			Bond Future	119.14	119.1296	119.1448	119.1296	3,316.00
29/12/2023	2050 On 01-August-24			Bond Future	119.50	119.4837	119.5033	119.4837	0.00
29/12/2023	2050 On 07-November-24			Bond Future	122.32	122.3033	122.3230	122.3033	0.00
29/12/2023	2050 On 06-February-25			Bond Future	122.56	122.5324	122.5570	122.5324	0.00
29/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	6957	7	7	7	0.00
29/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	AL37 On 01-February-24			Index Future	944.68	946.7880	944.6840	946.7880	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
29/12/2023	AL37 On 02-May-24			Index Future	965.55	967.7410	965.5500	967.7410	0.00
29/12/2023	AL37 On 01-August-24			Index Future	986.96	989.1640	986.9610	989.1640	0.00
29/12/2023	AL37 On 07-November-24			Index Future	1010.02	1012.2790	1010.0190	1012.2790	0.00
29/12/2023	AL37 On 06-February-25			Index Future	1031.46	1033.7280	1031.4560	1033.7280	0.00
29/12/2023	AL7T On 01-February-24			Index Future	1095.34	1098.1820	1095.3350	1098.1820	0.00
29/12/2023	AL7T On 02-May-24			Index Future	1119.53	1122.4850	1119.5300	1122.4850	0.00
29/12/2023	AL7T On 01-August-24			Index Future	1144.35	1147.3340	1144.3540	1147.3340	0.00
29/12/2023	AL7T On 07-November-24			Index Future	1171.09	1174.1450	1171.0900	1174.1450	0.00
29/12/2023	AL7T On 06-February-25			Index Future	1195.95	1199.0240	1195.9460	1199.0240	0.00
29/12/2023	ALBI On 01-February-24			Index Future	948.03	950.5780	948.0340	950.5780	100.00
29/12/2023	ALBI On 02-May-24			Index Future	968.98	971.6150	968.9750	971.6150	0.00
29/12/2023	ALBI On 01-August-24			Index Future	990.46	993.1240	990.4610	993.1240	0.00
29/12/2023	ALBI On 07-November-24			Index Future	1013.60	1016.3310	1013.6010	1016.3310	0.00
29/12/2023	ALBI On 06-February-25			Index Future	1035.11	1037.8660	1035.1140	1037.8660	0.00
29/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	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
29/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	ES33 On 01-February-24			Bond Future	12.24	76.7628	76.5841	76.7628	0.00
29/12/2023	ES33 On 02-May-24			Bond Future	12.37	74.6816	74.4957	74.6816	0.00
29/12/2023	ES33 On 01-August-24			Bond Future	12.50	76.3519	76.1647	76.3519	0.00
29/12/2023	ES33 On 07-November-24			Bond Future	12.67	74.3491	74.1572	74.3491	0.00
29/12/2023	ES33 On 06-February-25			Bond Future	12.85	75.9350	75.7417	75.9350	0.00
29/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2010	2	2	2	0.00
29/12/2023	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
29/12/2023	ES42 On 01-February-24			Bond Future	12.86	72.2115	71.9793	72.2115	0.00
29/12/2023	ES42 On 02-May-24			Bond Future	12.99	69.5648	69.3244	69.5648	0.00
29/12/2023	ES42 On 01-August-24			Bond Future	13.11	71.1201	70.8770	71.1201	0.00
29/12/2023	ES42 On 07-November-24			Bond Future	13.27	68.5283	68.2791	68.5283	0.00
29/12/2023	ES42 On 06-February-25			Bond Future	13.43	69.9872	69.7353	69.9872	0.00
29/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1342	2	1	2	0.00
29/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/12/2023	GOVI On 01-February-24			GOVI	934.47	936.9830	934.4670	936.9830	729.00
29/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	544770	57	54	57	0.00
29/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	544670	57	54	57	0.00
29/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	544870	57	54	57	0.00
29/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 02-May-24			GOVI	955.11	957.7190	955.1080	957.7190	0.00
29/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	41280	7	4	7	0.00
29/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	41180	7	4	7	0.00
29/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	41380	7	4	7	0.00
29/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 01-August-24			GOVI	976.29	978.9210	976.2870	978.9210	0.00
29/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	329170	36	33	36	0.00
29/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	329070	36	33	36	0.00
29/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	328970	36	33	36	0.00
29/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 07-November-24			GOVI	999.10	1001.7960	999.0960	1001.7960	0.00
29/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	502960	53	50	53	0.00
29/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	503060	53	50	53	0.00
29/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	503160	53	50	53	0.00
29/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
29/12/2023	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
29/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
29/12/2023	GOVI On 06-February-25			GOVI	1020.30	1023.0230	1020.3010	1023.0230	0.00
29/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	483010	51	48	51	0.00
29/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
29/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2023	IGOV On 01-February-24			Index Future	348.35	347.1130	348.3510	347.1130	606.00
29/12/2023	IGOV On 02-May-24			Index Future	356.13	354.8800	356.1310	354.8800	16.00
29/12/2023	IGOV On 01-August-24			Index Future	364.11	362.8190	364.1120	362.8190	0.00
29/12/2023	IGOV On 07-November-24			Index Future	372.71	371.3850	372.7070	371.3850	0.00
29/12/2023	IGOV On 06-February-25			Index Future	380.70	379.3340	380.6970	379.3340	0.00
29/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
29/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6250	91.6270	91.6250	0.00
29/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
29/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6720	91.6720	91.6720	0.00
29/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7530	91.7530	91.7530	0.00
29/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7820	91.7820	91.7820	0.00
29/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9120	91.9120	91.9120	0.00
29/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1420	92.1400	92.1420	0.00
29/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.4620	92.4620	92.4620	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
29/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.5750	92.5720	92.5750	0.00
29/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6550	92.6550	92.6550	0.00
29/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.27	92.7150	92.7270	92.7150	0.00
29/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.5930	92.5940	92.5930	0.00
29/12/2023	R035 On 01-February-24			Bond Future	11.41	88.4475	88.1725	88.4475	68,094.00
29/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	579	1	1	1	400.00
29/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10292	11	10	11	0.00
29/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	79	0	0	0	400.00
29/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4320	5	4	5	0.00
29/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4274	5	4	5	0.00
29/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4366	5	4	5	0.00
29/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	178	0	0	0	0.00
29/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	188	0	0	0	0.00
29/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	183	0	0	0	0.00
29/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2202	2	2	2	0.00
29/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4592	4	5	4	0.00
29/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	3	0	0	0	400.00
29/12/2023	R035 On 02-May-24			Bond Future	11.50	85.8929	85.6083	85.8929	109,420.00
29/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1683	2	2	2	0.00
29/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1660	2	2	2	0.00
29/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1707	2	2	2	0.00
29/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3300	3	3	3	0.00
29/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3364	3	3	3	0.00
29/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3332	3	3	3	0.00
29/12/2023	R035 On 01-August-24			Bond Future	11.59	87.7940	87.5062	87.7940	0.00
29/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3866	4	4	4	0.00
29/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3897	4	4	4	0.00
29/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3835	4	4	4	0.00
29/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2796	3	3	3	0.00
29/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2754	3	3	3	0.00
29/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2775	3	3	3	0.00
29/12/2023	R035 On 07-November-24			Bond Future	11.71	85.3270	85.0322	85.3270	19,875.00
29/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5086	5	5	5	0.00
29/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5118	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
29/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5053	5	5	5	0.00
29/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2725	3	3	3	0.00
29/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2689	3	3	3	0.00
29/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2707	3	3	3	0.00
29/12/2023	R035 On 06-February-25			Bond Future	11.84	87.1293	86.8314	87.1293	0.00
29/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5570	6	6	6	0.00
29/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2760	3	3	3	0.00
29/12/2023	R053 On 01-February-24			Bond Future	12.19	99.9413	99.5995	99.9413	0.00
29/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5691	6	6	6	0.00
29/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5751	6	6	6	0.00
29/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5630	6	6	6	0.00
29/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	328	0	0	0	0.00
29/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	311	0	0	0	0.00
29/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	319	0	0	0	0.00
29/12/2023	R053 On 02-May-24			Bond Future	12.29	96.2882	95.9348	96.2882	5,189.00
29/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7068	7	7	7	0.00
29/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7018	7	7	7	0.00
29/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7118	7	7	7	0.00
29/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1760	2	2	2	0.00
29/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1795	2	2	2	0.00
29/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1777	2	2	2	0.00
29/12/2023	R053 On 01-August-24			Bond Future	12.39	98.4189	98.0613	98.4189	0.00
29/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8101	8	8	8	0.00
29/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8148	8	8	8	0.00
29/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8055	8	8	8	0.00
29/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2858	3	3	3	0.00
29/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2818	3	3	3	0.00
29/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2838	3	3	3	0.00
29/12/2023	R053 On 07-November-24			Bond Future	12.51	94.8424	94.4761	94.8424	0.00
29/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6794	7	7	7	0.00
29/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6753	7	7	7	0.00
29/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6836	7	7	7	0.00
29/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4723	5	5	5	0.00
29/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4779	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
29/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4751	5	5	5	0.00
29/12/2023	R053 On 06-February-25			Bond Future	12.64	96.8429	96.4724	96.8429	0.00
29/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7416	8	7	8	0.00
29/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5324	5	5	5	0.00
29/12/2023	R186 On 01-February-24			Bond Future	8.66	106.0464	105.9112	106.0464	74,423.00
29/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2192	2	2	2	0.00
29/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2215	2	2	2	0.00
29/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2168	2	2	2	0.00
29/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	45	0	0	0	0.00
29/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	42	0	0	0	0.00
29/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	43	0	0	0	0.00
29/12/2023	R186 On 02-May-24			Bond Future	8.63	108.3934	108.2507	108.3934	11,233.00
29/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	248	0	0	0	0.00
29/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	254	0	0	0	0.00
29/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	242	0	0	0	0.00
29/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2764	3	3	3	2,030.00
29/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4168	4	4	4	0.00
29/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	76	0	0	0	2,030.00
29/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	195	0	0	0	0.00
29/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1767	2	2	2	0.00
29/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1730	2	2	2	0.00
29/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1748	2	2	2	0.00
29/12/2023	R186 On 01-August-24			Bond Future	8.58	105.4837	105.3418	105.4837	0.00
29/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1194	1	1	1	0.00
29/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1181	1	1	1	0.00
29/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1208	1	1	1	0.00
29/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	952	1	1	1	0.00
29/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	969	1	1	1	0.00
29/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	960	1	1	1	0.00
29/12/2023	R186 On 07-November-24			Bond Future	8.55	107.9452	107.7996	107.9452	44,537.00
29/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1921	2	2	2	0.00
29/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1935	2	2	2	0.00
29/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1907	2	2	2	0.00
29/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	792	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
29/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	781	1	1	1	0.00
29/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	787	1	1	1	0.00
29/12/2023	R186 On 06-February-25			Bond Future	8.55	104.9109	104.7661	104.9109	0.00
29/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1720	2	2	2	0.00
29/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	893	1	1	1	0.00
29/12/2023	R202 On 01-February-24			Bond Future	259.48	260.0778	259.4830	260.0778	5,070.00
29/12/2023	R202 On 02-May-24			Bond Future	265.28	265.8973	265.2785	265.8973	0.00
29/12/2023	R202 On 01-August-24			Bond Future	266.12	266.7397	266.1166	266.7397	0.00
29/12/2023	R202 On 07-November-24			Bond Future	272.40	273.0349	272.3960	273.0349	6.00
29/12/2023	R202 On 06-February-25			Bond Future	272.96	273.6014	272.9584	273.6014	0.00
29/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	6168	7	6	7	0.00
29/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
29/12/2023	R209 On 01-February-24			Bond Future	11.58	68.0878	67.8958	68.0878	14,316.00
29/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2882	3	3	3	0.00
29/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2844	3	3	3	0.00
29/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2920	3	3	3	0.00
29/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	282	0	0	0	0.00
29/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	297	0	0	0	0.00
29/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	289	0	0	0	0.00
29/12/2023	R209 On 02-May-24			Bond Future	11.67	66.4415	66.2425	66.4415	0.00
29/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1160	1	1	1	0.00
29/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1142	1	1	1	0.00
29/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1178	1	1	1	0.00
29/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3492	3	3	3	0.00
29/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3556	3	4	3	0.00
29/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3524	3	4	3	0.00
29/12/2023	R209 On 01-August-24			Bond Future	11.76	67.9119	67.7109	67.9119	0.00
29/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2929	3	3	3	0.00
29/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2955	3	3	3	0.00
29/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2904	3	3	3	0.00
29/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2788	3	3	3	0.00
29/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2746	3	3	3	0.00
29/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2767	3	3	3	0.00
29/12/2023	R209 On 07-November-24			Bond Future	11.87	66.3397	66.1337	66.3397	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
29/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4336	4	4	4	0.00
29/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4309	4	4	4	0.00
29/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4363	4	4	4	0.00
29/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2717	3	3	3	0.00
29/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2752	3	3	3	0.00
29/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2734	3	3	3	0.00
29/12/2023	R209 On 06-February-25			Bond Future	11.98	67.7405	67.5326	67.7405	0.00
29/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4835	5	5	5	0.00
29/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2810	3	3	3	0.00
29/12/2023	R210 On 01-February-24			Bond Future	235.72	235.6876	235.7218	235.6876	677.00
29/12/2023	R210 On 02-May-24			Bond Future	237.73	237.7001	237.7252	237.7001	0.00
29/12/2023	R210 On 01-August-24			Bond Future	243.05	243.0178	243.0522	243.0178	0.00
29/12/2023	R210 On 07-November-24			Bond Future	245.43	245.3925	245.4268	245.3925	60.00
29/12/2023	R210 On 06-February-25			Bond Future	250.68	250.6402	250.6839	250.6402	0.00
29/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11074	11	11	11	0.00
29/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/12/2023	R213 On 01-February-24			Bond Future	10.28	87.0560	86.8783	87.0560	29,769.00
29/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6058	6	6	6	0.00
29/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6098	6	6	6	0.00
29/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6019	6	6	6	0.00
29/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	32	0	0	0	0.00
29/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	30	0	0	0	0.00
29/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	31	0	0	0	0.00
29/12/2023	R213 On 02-May-24			Bond Future	10.34	85.4239	85.2386	85.4239	0.00
29/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1803	2	2	2	0.00
29/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1825	2	2	2	0.00
29/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1781	2	2	2	0.00
29/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2036	2	2	2	0.00
29/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1994	2	2	2	0.00
29/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2015	2	2	2	0.00
29/12/2023	R213 On 01-August-24			Bond Future	10.40	87.3147	87.1285	87.3147	0.00
29/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3633	4	4	4	0.00
29/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3606	4	4	4	0.00
29/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3660	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
29/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1670	2	2	2	0.00
29/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1697	2	2	2	0.00
29/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1684	2	2	2	0.00
29/12/2023	R213 On 07-November-24			Bond Future	10.49	85.7913	85.6003	85.7913	16,191.00
29/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4570	5	5	5	0.00
29/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4598	5	5	5	0.00
29/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4543	5	5	5	0.00
29/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1670	2	2	2	0.00
29/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1647	2	2	2	0.00
29/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1658	2	2	2	0.00
29/12/2023	R213 On 06-February-25			Bond Future	10.59	87.6047	87.4129	87.6047	0.00
29/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4796	5	5	5	0.00
29/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1880	2	2	2	0.00
29/12/2023	R214 On 01-February-24			Bond Future	12.00	63.5045	63.2848	63.5045	10,887.00
29/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1536	2	2	2	0.00
29/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1506	2	2	2	0.00
29/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1566	2	2	2	0.00
29/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	792	1	1	1	0.00
29/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	828	1	1	1	0.00
29/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	810	1	1	1	0.00
29/12/2023	R214 On 02-May-24			Bond Future	12.09	61.6054	61.3782	61.6054	10,172.00
29/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2415	3	2	3	7,110.00
29/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6876	7	7	7	0.00
29/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4636	5	5	5	0.00
29/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2361	3	2	3	10,000.00
29/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	972	1	1	1	0.00
29/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	956	1	1	1	0.00
29/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	988	1	1	1	0.00
29/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4061	4	4	4	0.00
29/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4134	4	4	4	0.00
29/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4098	4	4	4	0.00
29/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2172	2	2	2	0.00
29/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1030	1	1	1	17,110.00
29/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2216	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
29/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	518	1	1	1	17,110.00
29/12/2023	R214 On 01-August-24			Bond Future	12.18	62.9689	62.7390	62.9689	0.00
29/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2904	3	3	3	0.00
29/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2929	3	3	3	0.00
29/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2878	3	3	3	0.00
29/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2977	3	3	3	0.00
29/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2932	3	3	3	0.00
29/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2955	3	3	3	0.00
29/12/2023	R214 On 07-November-24			Bond Future	12.30	61.1310	60.8954	61.1310	0.00
29/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4352	5	4	5	0.00
29/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4324	4	4	4	0.00
29/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4379	5	4	5	0.00
29/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2875	3	3	3	0.00
29/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2911	3	3	3	0.00
29/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2893	3	3	3	0.00
29/12/2023	R214 On 06-February-25			Bond Future	12.42	62.4222	62.1838	62.4222	0.00
29/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4656	5	5	5	0.00
29/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3313	3	3	3	0.00
29/12/2023	R248 On 01-February-24			Bond Future	12.18	77.6137	77.2878	77.6137	246,223.00
29/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9065	9	9	9	0.00
29/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5245	6	5	6	0.00
29/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1271	1	1	1	0.00
29/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1301	2	1	2	0.00
29/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1242	1	1	1	0.00
29/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6550	7	7	7	0.00
29/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1757	2	2	2	0.00
29/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	147	0	0	0	0.00
29/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1070	1	1	1	0.00
29/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4399	4	4	4	0.00
29/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	70	0	0	0	0.00
29/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1498	1	1	1	0.00
29/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1438	1	1	1	0.00
29/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1468	1	1	1	0.00
29/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	148	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
29/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	15	0	0	0	0.00
29/12/2023	R248 On 02-May-24			Bond Future	12.28	74.8829	74.5467	74.8829	13,880.00
29/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	769	1	1	1	0.00
29/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3187	3	3	3	0.00
29/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6011	6	6	6	0.00
29/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	874	1	1	1	0.00
29/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	890	1	1	1	0.00
29/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	859	1	1	1	0.00
29/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5932	6	6	6	0.00
29/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5832	6	6	6	0.00
29/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5882	6	6	6	0.00
29/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1164	1	1	1	0.00
29/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2483	2	2	2	0.00
29/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6238	6	6	6	0.00
29/12/2023	R248 On 01-August-24			Bond Future	12.38	76.5403	76.1994	76.5403	13,000.00
29/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3478	4	3	4	0.00
29/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3508	4	4	4	0.00
29/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3448	4	3	4	0.00
29/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3887	4	4	4	0.00
29/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3831	4	4	4	0.00
29/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3859	4	4	4	0.00
29/12/2023	R248 On 07-November-24			Bond Future	12.50	73.8739	73.5248	73.8739	0.00
29/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5201	5	5	5	0.00
29/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5234	5	5	5	0.00
29/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5267	6	5	6	0.00
29/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3590	3	4	3	0.00
29/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3612	4	4	4	0.00
29/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3634	4	4	4	0.00
29/12/2023	R248 On 06-February-25			Bond Future	12.63	75.4336	75.0798	75.4336	0.00
29/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5024	5	5	5	0.00
29/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4561	4	5	4	0.00
29/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	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>
29/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00