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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/01/2024 TO: 15/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	2025 On 01-February-24			Bond Future	176.59	176.5435	176.5902	176.5435	11,392.00
15/01/2024	2025 On 02-May-24			Bond Future	180.52	180.4690	180.5165	180.4690	0.00
15/01/2024	2025 On 01-August-24			Bond Future	182.70	182.6528	182.7018	182.6528	0.00
15/01/2024	2025 On 07-November-24			Bond Future	187.01	186.9560	187.0068	186.9560	75.00
15/01/2024	2029 On 01-February-24			Bond Future	129.59	129.5958	129.5858	129.5958	4,517.00
15/01/2024	2029 On 02-May-24			Bond Future	131.10	131.1085	131.0982	131.1085	6,878.00
15/01/2024	2029 On 01-August-24			Bond Future	134.02	134.0335	134.0231	134.0335	0.00
15/01/2024	2029 On 07-November-24			Bond Future	135.78	135.7857	135.7756	135.7857	66.00
15/01/2024	2029 On 06-February-25			Bond Future	138.71	138.7234	138.7136	138.7234	0.00
15/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6314	6	6	6	0.00
15/01/2024	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
15/01/2024	2030 On 01-February-24			Bond Future	9.71	92.6296	92.5029	92.6296	45,226.00
15/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6682	7	7	7	0.00
15/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6644	7	7	7	0.00
15/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6721	7	7	7	0.00
15/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6489	7	6	7	0.00
15/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1154	1	1	1	1,360.00
15/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	262	0	0	0	400.00
15/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1636	2	2	2	400.00
15/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9482	10	9	10	0.00
15/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2857	3	3	3	500.00
15/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8587	9	9	9	0.00
15/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1027	1	1	1	500.00
15/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1968	2	2	2	200.00
15/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5278	5	5	5	0.00
15/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8172	8	8	8	0.00
15/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8549	9	9	9	0.00
15/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1389	2	1	2	500.00
15/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
15/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	170	0	0	0	0.00
15/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
15/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	83	0	0	0	0.00
15/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	1	0	0	0	700.00
15/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	268	0	0	0	0.00
15/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	28	0	0	0	0.00
15/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
15/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	859	1	1	1	0.00
15/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
15/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	125	0	0	0	0.00
15/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
15/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	228	0	0	0	0.00
15/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
15/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
15/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
15/01/2024	2030 On 02-May-24			Bond Future	9.76	94.6664	94.5369	94.6664	122,340.00
15/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1577	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
15/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1555	2	2	2	0.00
15/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1600	2	2	2	0.00
15/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1240	1	1	1	1,000.00
15/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2441	3	2	3	1,000.00
15/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8496	9	8	9	0.00
15/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10057	10	10	10	0.00
15/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4526	5	5	5	1,080.00
15/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3855	4	4	4	500.00
15/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5570	6	6	6	500.00
15/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12732	13	13	13	0.00
15/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1	0	0	0	500.00
15/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	167	0	0	0	0.00
15/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	385	0	0	0	0.00
15/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	11	0	0	0	1,080.00
15/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	276	0	0	0	0.00
15/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	35	0	0	0	1,000.00
15/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	796	1	1	1	0.00
15/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1633	2	2	2	0.00
15/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1293	1	1	1	0.00
15/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1330	1	1	1	0.00
15/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1312	1	1	1	0.00
15/01/2024	2030 On 01-August-24			Bond Future	9.80	92.7502	92.6179	92.7502	0.00
15/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3300	3	3	3	0.00
15/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3327	3	3	3	0.00
15/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3272	3	3	3	0.00
15/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1055	1	1	1	0.00
15/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1033	1	1	1	0.00
15/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1044	1	1	1	0.00
15/01/2024	2030 On 07-November-24			Bond Future	9.86	94.9101	94.7751	94.9101	1,652.00
15/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4479	5	4	5	0.00
15/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4506	5	5	5	0.00
15/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4452	5	4	5	0.00
15/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1181	1	1	1	0.00
15/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1162	1	1	1	0.00
15/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1171	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
15/01/2024	2030 On 06-February-25			Bond Future	9.93	92.9301	92.7927	92.9301	0.00
15/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4192	4	4	4	0.00
15/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1505	1	2	1	0.00
15/01/2024	2032 On 01-February-24			Bond Future	10.55	90.6584	90.5378	90.6584	47,609.00
15/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6101	6	6	6	0.00
15/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6145	6	6	6	0.00
15/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	6056	6	6	6	0.00
15/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1903	2	2	2	8,500.00
15/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6814	7	7	7	0.00
15/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1358	1	1	1	1,200.00
15/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9508	10	10	10	0.00
15/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	10	0	0	0	1,200.00
15/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	790	1	1	1	500.00
15/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2713	3	3	3	500.00
15/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9974	10	10	10	0.00
15/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1432	2	1	2	200.00
15/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5696	6	6	6	0.00
15/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8996	9	9	9	0.00
15/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3790	4	4	4	0.00
15/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4791	5	5	5	0.00
15/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3881	4	4	4	0.00
15/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1702	2	2	2	0.00
15/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	217	0	0	0	17,000.00
15/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	25	0	0	0	8,500.00
15/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	10	0	0	0	8,500.00
15/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	27	0	0	0	17,000.00
15/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
15/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	4	0	0	0	200.00
15/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	286	0	0	0	0.00
15/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
15/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	80	0	0	0	0.00
15/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	574	1	1	1	0.00
15/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	309	0	0	0	0.00
15/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2710	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
15/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
15/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	1	0	0	0	0.00
15/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	178	0	0	0	0.00
15/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	2	0	0	0	0.00
15/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	2	0	0	0	0.00
15/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	2	0	0	0	0.00
15/01/2024	2032 On 02-May-24			Bond Future	10.62	88.4899	88.3666	88.4899	127,205.00
15/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1198	1	1	1	1,000.00
15/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2464	3	2	3	1,000.00
15/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10220	10	10	10	0.00
15/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4104	4	4	4	1,550.00
15/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1873	2	2	2	1,550.00
15/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	12008	12	12	12	0.00
15/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1719	2	2	2	500.00
15/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3195	3	3	3	500.00
15/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11336	11	11	11	0.00
15/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1620	2	2	2	0.00
15/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1645	2	2	2	0.00
15/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1596	2	2	2	0.00
15/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1669	2	2	2	500.00
15/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3605	4	4	4	0.00
15/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5852	6	6	6	0.00
15/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	334	0	0	0	500.00
15/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	806	1	1	1	500.00
15/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1900	2	2	2	0.00
15/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1972	2	2	2	0.00
15/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1924	2	2	2	0.00
15/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1948	2	2	2	0.00
15/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	26	0	0	0	500.00
15/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	953	1	1	1	0.00
15/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	17	0	0	0	1,550.00
15/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	660	1	1	1	0.00
15/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1717	2	2	2	0.00
15/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	49	0	0	0	1,000.00
15/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1305	1	1	1	0.00

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15/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1853	2	2	2	0.00
15/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2453	2	2	2	0.00
15/01/2024	2032 On 01-August-24			Bond Future	10.69	90.4427	90.3169	90.4427	0.00
15/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3615	4	4	4	0.00
15/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3584	4	4	4	0.00
15/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3645	4	4	4	0.00
15/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1522	1	2	1	0.00
15/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1552	2	2	2	0.00
15/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1536	2	2	2	0.00
15/01/2024	2032 On 07-November-24			Bond Future	10.79	88.3823	88.2539	88.3823	1,526.00
15/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11152	11	11	11	0.00
15/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5271	5	5	5	1,615.00
15/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4768	5	5	5	0.00
15/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4737	5	5	5	0.00
15/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4799	5	5	5	0.00
15/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1662	2	2	2	0.00
15/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1687	2	2	2	0.00
15/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1674	2	2	2	0.00
15/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	324	0	0	0	1,615.00
15/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1481	1	1	1	0.00
15/01/2024	2032 On 06-February-25			Bond Future	10.89	90.2714	90.1405	90.2714	0.00
15/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5254	5	5	5	0.00
15/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1662	2	2	2	0.00
15/01/2024	2033 On 01-February-24			Bond Future	122.61	122.5408	122.6123	122.5408	8,052.00
15/01/2024	2033 On 02-May-24			Bond Future	123.87	123.8001	123.8729	123.8001	1,137.00
15/01/2024	2033 On 01-August-24			Bond Future	126.64	126.5620	126.6368	126.5620	0.00
15/01/2024	2033 On 07-November-24			Bond Future	128.12	128.0408	128.1178	128.0408	0.00
15/01/2024	2033 On 06-February-25			Bond Future	130.89	130.8111	130.8903	130.8111	0.00
15/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5950	6	6	6	0.00
15/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/01/2024	2037 On 01-February-24			Bond Future	11.79	78.7154	78.5549	78.7154	87,699.00
15/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2954	3	3	3	0.00
15/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2907	3	3	3	0.00
15/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	3002	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
15/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10615	11	11	11	0.00
15/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5949	6	6	6	0.00
15/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1911	2	2	2	2,500.00
15/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	3	0	0	0	2,500.00
15/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	266	0	0	0	0.00
15/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
15/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	91	0	0	0	0.00
15/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	100	0	0	0	0.00
15/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	95	0	0	0	0.00
15/01/2024	2037 On 02-May-24			Bond Future	11.89	80.4463	80.2821	80.4463	47,574.00
15/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	1010	1	1	1	0.00
15/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	991	1	1	1	0.00
15/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1029	1	1	1	0.00
15/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3460	3	3	3	0.00
15/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3535	3	4	3	0.00
15/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3498	3	3	3	0.00
15/01/2024	2037 On 01-August-24			Bond Future	12.00	77.9657	77.7981	77.9657	0.00
15/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9462	10	9	10	0.00
15/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6914	7	7	7	0.00
15/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3151	3	3	3	0.00
15/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3182	3	3	3	1,383.00
15/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3121	3	3	3	0.00
15/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2623	3	3	3	0.00
15/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2577	3	3	3	0.00
15/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2600	3	3	3	0.00
15/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1006	1	1	1	1,383.00
15/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	562	1	1	1	1,383.00
15/01/2024	2037 On 07-November-24			Bond Future	12.12	79.7806	79.6094	79.7806	9,175.00
15/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4978	5	5	5	0.00
15/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	5010	5	5	5	0.00
15/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4946	5	5	5	0.00
15/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2630	3	3	3	0.00
15/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2594	3	3	3	0.00
15/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2612	3	3	3	0.00
15/01/2024	2037 On 06-February-25			Bond Future	12.24	77.2255	77.0510	77.2255	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
15/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5541	6	6	6	0.00
15/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2950	3	3	3	0.00
15/01/2024	2038 On 01-February-24			Bond Future	131.81	132.2390	131.8106	132.2390	1,500.00
15/01/2024	2038 On 02-May-24			Bond Future	134.74	135.1793	134.7413	135.1793	3,713.00
15/01/2024	2038 On 01-August-24			Bond Future	135.67	136.1224	135.6749	136.1224	0.00
15/01/2024	2038 On 07-November-24			Bond Future	138.87	139.3287	138.8712	139.3287	0.00
15/01/2024	2038 On 06-February-25			Bond Future	139.75	140.2171	139.7501	140.2171	0.00
15/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4520	5	5	5	0.00
15/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/01/2024	2040 On 01-February-24			Bond Future	12.15	78.2730	78.1347	78.2730	109,834.00
15/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1530	2	2	2	0.00
15/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1376	2	1	2	0.00
15/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4164	4	4	4	0.00
15/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9128	9	9	9	0.00
15/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1569	2	2	2	0.00
15/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1491	2	1	2	0.00
15/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	483	1	0	1	0.00
15/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	448	0	0	0	0.00
15/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
15/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	40	0	0	0	0.00
15/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	538	1	1	1	0.00
15/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	465	0	0	0	0.00
15/01/2024	2040 On 02-May-24			Bond Future	12.26	79.9941	79.8526	79.9941	38,373.00
15/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	694	1	1	1	0.00
15/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	709	1	1	1	0.00
15/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	679	1	1	1	0.00
15/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4581	4	5	4	0.00
15/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4489	4	4	4	0.00
15/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4535	4	5	4	0.00
15/01/2024	2040 On 01-August-24			Bond Future	12.38	77.2532	77.1088	77.2532	0.00
15/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2914	3	3	3	0.00
15/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2885	3	3	3	0.00
15/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2944	3	3	3	0.00
15/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3150	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
15/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3203	3	3	3	0.00
15/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3176	3	3	3	0.00
15/01/2024	2040 On 07-November-24			Bond Future	12.51	79.0512	78.9038	79.0512	8,697.00
15/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4819	5	5	5	0.00
15/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4787	5	5	5	0.00
15/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4852	5	5	5	0.00
15/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2946	3	3	3	0.00
15/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2987	3	3	3	0.00
15/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2966	3	3	3	0.00
15/01/2024	2040 On 06-February-25			Bond Future	12.64	76.2297	76.0793	76.2297	0.00
15/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5249	5	5	5	0.00
15/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3595	4	4	4	0.00
15/01/2024	2044 On 01-February-24			Bond Future	12.26	74.2890	74.1793	74.2890	89,560.00
15/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5397	6	5	6	0.00
15/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	939	1	1	1	0.00
15/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	908	1	1	1	0.00
15/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	970	1	1	1	0.00
15/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4132	4	4	4	0.00
15/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	38	0	0	0	15,000.00
15/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	784	1	1	1	0.00
15/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	837	1	1	1	0.00
15/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	810	1	1	1	0.00
15/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	10	0	0	0	5,000.00
15/01/2024	2044 On 02-May-24			Bond Future	12.36	75.9225	75.8103	75.9225	5,599.00
15/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	641	1	1	1	0.00
15/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	626	1	1	1	0.00
15/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	655	1	1	1	0.00
15/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4792	5	5	5	0.00
15/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4889	5	5	5	0.00
15/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4841	5	5	5	0.00
15/01/2024	2044 On 01-August-24			Bond Future	12.48	73.2170	73.1024	73.2170	0.00
15/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2500	3	2	3	0.00
15/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2527	3	3	3	0.00
15/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2472	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3582	4	4	4	0.00
15/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3522	3	4	3	0.00
15/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3552	4	4	4	0.00
15/01/2024	2044 On 07-November-24			Bond Future	12.60	74.9210	74.8040	74.9210	0.00
15/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4789	5	5	5	0.00
15/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4821	5	5	5	0.00
15/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4757	5	5	5	0.00
15/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3133	3	3	3	0.00
15/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3091	3	3	3	0.00
15/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3112	3	3	3	0.00
15/01/2024	2044 On 06-February-25			Bond Future	12.73	72.1363	72.0171	72.1363	0.00
15/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5189	5	5	5	0.00
15/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3631	4	4	4	0.00
15/01/2024	2046 On 01-February-24			Bond Future	116.02	116.5368	116.0245	116.5368	11,523.00
15/01/2024	2046 On 02-May-24			Bond Future	116.45	116.9771	116.4532	116.9771	15,218.00
15/01/2024	2046 On 01-August-24			Bond Future	119.05	119.5866	119.0513	119.5866	0.00
15/01/2024	2046 On 07-November-24			Bond Future	119.65	120.1946	119.6472	120.1946	0.00
15/01/2024	2046 On 06-February-25			Bond Future	122.24	122.7938	122.2350	122.7938	0.00
15/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8225	9	8	9	0.00
15/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/01/2024	2050 On 01-February-24			Bond Future	115.43	116.0060	115.4311	116.0060	9,650.00
15/01/2024	2050 On 02-May-24			Bond Future	118.00	118.5855	117.9974	118.5855	13,039.00
15/01/2024	2050 On 01-August-24			Bond Future	118.32	118.9232	118.3224	118.9232	0.00
15/01/2024	2050 On 07-November-24			Bond Future	121.11	121.7243	121.1099	121.7243	0.00
15/01/2024	2050 On 06-February-25			Bond Future	121.36	121.9883	121.3609	121.9883	0.00
15/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5761	6	6	6	0.00
15/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	AL37 On 01-February-24			Index Future	947.26	948.4350	947.2560	948.4350	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
15/01/2024	AL37 On 02-May-24			Index Future	968.08	969.2900	968.0810	969.2900	0.00
15/01/2024	AL37 On 01-August-24			Index Future	989.46	990.6860	989.4560	990.6860	0.00
15/01/2024	AL37 On 07-November-24			Index Future	1012.55	1013.7940	1012.5460	1013.7940	0.00
15/01/2024	AL37 On 06-February-25			Index Future	1034.26	1035.5220	1034.2580	1035.5220	0.00
15/01/2024	AL7T On 01-February-24			Index Future	1098.58	1100.2920	1098.5780	1100.2920	0.00
15/01/2024	AL7T On 02-May-24			Index Future	1122.73	1124.4850	1122.7280	1124.4850	0.00
15/01/2024	AL7T On 01-August-24			Index Future	1147.52	1149.3080	1147.5180	1149.3080	0.00
15/01/2024	AL7T On 07-November-24			Index Future	1174.30	1176.1150	1174.2970	1176.1150	0.00
15/01/2024	AL7T On 06-February-25			Index Future	1199.48	1201.3220	1199.4770	1201.3220	0.00
15/01/2024	ALBI On 01-February-24			Index Future	950.00	951.1690	950.0010	951.1690	104.00
15/01/2024	ALBI On 02-May-24			Index Future	970.89	972.0840	970.8850	972.0840	16.00
15/01/2024	ALBI On 01-August-24			Index Future	992.32	993.5420	992.3230	993.5420	0.00
15/01/2024	ALBI On 07-November-24			Index Future	1015.48	1016.7160	1015.4800	1016.7160	0.00
15/01/2024	ALBI On 06-February-25			Index Future	1037.25	1038.5070	1037.2540	1038.5070	0.00
15/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	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
15/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	ES33 On 01-February-24			Bond Future	12.18	77.0087	76.8774	77.0087	0.00
15/01/2024	ES33 On 02-May-24			Bond Future	12.30	74.9224	74.7881	74.9224	0.00
15/01/2024	ES33 On 01-August-24			Bond Future	12.43	76.5936	76.4565	76.5936	0.00
15/01/2024	ES33 On 07-November-24			Bond Future	12.60	74.5936	74.4536	74.5936	0.00
15/01/2024	ES33 On 06-February-25			Bond Future	12.77	76.2040	76.0613	76.2040	0.00
15/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2330	2	2	2	0.00
15/01/2024	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
15/01/2024	ES42 On 01-February-24			Bond Future	12.81	72.3321	72.2337	72.3321	0.00
15/01/2024	ES42 On 02-May-24			Bond Future	12.94	69.6780	69.5772	69.6780	0.00
15/01/2024	ES42 On 01-August-24			Bond Future	13.07	71.2317	71.1289	71.2317	0.00
15/01/2024	ES42 On 07-November-24			Bond Future	13.22	68.6397	68.5347	68.6397	0.00
15/01/2024	ES42 On 06-February-25			Bond Future	13.37	70.1193	70.0123	70.1193	0.00
15/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1619	2	2	2	0.00
15/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
15/01/2024	GOVI On 01-February-24			GOVI	936.39	937.5550	936.3900	937.5550	399.00
15/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	564100	58	56	58	0.00
15/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	564000	58	56	58	0.00
15/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	563900	58	56	58	0.00
15/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 02-May-24			GOVI	956.98	958.1700	956.9750	958.1700	327.00
15/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	60050	7	6	7	0.00
15/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	59950	7	6	7	0.00
15/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	59850	7	6	7	0.00
15/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 01-August-24			GOVI	978.11	979.3210	978.1050	979.3210	0.00
15/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	347250	36	35	36	0.00
15/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	347150	36	35	36	0.00
15/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	347350	36	35	36	0.00
15/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 07-November-24			GOVI	1000.93	1002.1630	1000.9300	1002.1630	0.00
15/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	521400	53	52	53	0.00
15/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	521300	53	52	53	0.00
15/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	521500	53	52	53	0.00
15/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/01/2024	GOVI On 06-February-25			GOVI	1022.39	1023.6420	1022.3930	1023.6420	0.00
15/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	503930	52	50	52	0.00
15/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2024	IGOV On 01-February-24			Index Future	346.73	347.4330	346.7330	347.4330	606.00
15/01/2024	IGOV On 02-May-24			Index Future	354.44	355.1580	354.4420	355.1580	16.00
15/01/2024	IGOV On 01-August-24			Index Future	362.35	363.0820	362.3520	363.0820	0.00
15/01/2024	IGOV On 07-November-24			Index Future	370.90	371.6390	370.8960	371.6390	0.00
15/01/2024	IGOV On 06-February-25			Index Future	378.93	379.6850	378.9290	379.6850	0.00
15/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	91.6230	91.6030	91.6230	0.00
15/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.34	91.6550	91.6620	91.6550	0.00
15/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.31	91.6700	91.6920	91.6700	0.00
15/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7540	91.7500	91.7540	0.00
15/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7840	91.7800	91.7840	0.00
15/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.07	91.9120	91.9300	91.9120	0.00
15/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1420	92.1600	92.1420	0.00
15/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.49	92.4610	92.5100	92.4610	0.00
15/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.35	92.5700	92.6500	92.5700	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
15/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.27	92.6540	92.7310	92.6540	0.00
15/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.22	92.7050	92.7800	92.7050	0.00
15/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.36	92.5930	92.6400	92.5930	0.00
15/01/2024	R035 On 01-February-24			Bond Future	11.39	88.4961	88.3074	88.4961	23,064.00
15/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	7	0	0	0	400.00
15/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	264	0	0	0	400.00
15/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10425	11	10	11	0.00
15/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4295	4	4	4	0.00
15/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4345	5	4	5	0.00
15/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4245	4	4	4	0.00
15/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	25	0	0	0	0.00
15/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	22	0	0	0	0.00
15/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	24	0	0	0	0.00
15/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
15/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1752	2	2	2	0.00
15/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4385	4	4	4	0.00
15/01/2024	R035 On 02-May-24			Bond Future	11.48	85.9305	85.7376	85.9305	160,447.00
15/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1305	1	1	1	0.00
15/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1327	1	1	1	0.00
15/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1282	1	1	1	0.00
15/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2857	3	3	3	0.00
15/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2791	3	3	3	0.00
15/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2824	3	3	3	0.00
15/01/2024	R035 On 01-August-24			Bond Future	11.57	87.8270	87.6300	87.8270	0.00
15/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3517	4	4	4	0.00
15/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3485	4	3	4	0.00
15/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3549	4	4	4	0.00
15/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2281	2	2	2	0.00
15/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2322	2	2	2	0.00
15/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2301	2	2	2	0.00
15/01/2024	R035 On 07-November-24			Bond Future	11.69	85.3575	85.1562	85.3575	19,875.00
15/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4843	5	5	5	0.00
15/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4810	5	5	5	0.00
15/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4875	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
15/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2323	2	2	2	0.00
15/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2357	2	2	2	0.00
15/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2340	2	2	2	0.00
15/01/2024	R035 On 06-February-25			Bond Future	11.82	87.1824	86.9772	87.1824	0.00
15/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5354	6	5	6	0.00
15/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2398	2	2	2	0.00
15/01/2024	R053 On 01-February-24			Bond Future	12.19	99.7036	99.5586	99.7036	0.00
15/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5387	6	5	6	0.00
15/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5321	5	5	5	0.00
15/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5453	6	5	6	0.00
15/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	54	0	0	0	0.00
15/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	59	0	0	0	0.00
15/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	57	0	0	0	0.00
15/01/2024	R053 On 02-May-24			Bond Future	12.29	96.0315	95.8832	96.0315	5,189.00
15/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6462	7	6	7	0.00
15/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6515	7	7	7	0.00
15/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6410	7	6	7	0.00
15/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1238	1	1	1	0.00
15/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1208	1	1	1	0.00
15/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1223	1	1	1	0.00
15/01/2024	R053 On 01-August-24			Bond Future	12.40	98.1505	97.9992	98.1505	0.00
15/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7473	8	7	8	0.00
15/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7521	8	8	8	0.00
15/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7425	8	7	8	0.00
15/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2290	2	2	2	0.00
15/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2253	2	2	2	0.00
15/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2271	2	2	2	0.00
15/01/2024	R053 On 07-November-24			Bond Future	12.52	94.5640	94.4095	94.5640	0.00
15/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6219	6	6	6	0.00
15/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6262	6	6	6	0.00
15/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6177	6	6	6	0.00
15/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4270	4	4	4	0.00
15/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4215	4	4	4	0.00
15/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4243	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
15/01/2024	R053 On 06-February-25			Bond Future	12.65	96.5835	96.4261	96.5835	0.00
15/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	7024	7	7	7	0.00
15/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4978	5	5	5	0.00
15/01/2024	R186 On 01-February-24			Bond Future	8.69	105.8712	105.8317	105.8712	33,214.00
15/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2071	2	2	2	0.00
15/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2047	2	2	2	0.00
15/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2096	2	2	2	0.00
15/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	2	0	0	0	0.00
15/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	3	0	0	0	0.00
15/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	3	0	0	0	0.00
15/01/2024	R186 On 02-May-24			Bond Future	8.67	108.1991	108.1586	108.1991	72,887.00
15/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	122	0	0	0	0.00
15/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	118	0	0	0	0.00
15/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	127	0	0	0	0.00
15/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2582	3	3	3	2,030.00
15/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4030	4	4	4	0.00
15/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	30	0	0	0	2,030.00
15/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	105	0	0	0	0.00
15/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1695	2	2	2	0.00
15/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1735	2	2	2	0.00
15/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1715	2	2	2	0.00
15/01/2024	R186 On 01-August-24			Bond Future	8.63	105.2784	105.2372	105.2784	0.00
15/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1021	1	1	1	0.00
15/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1034	1	1	1	0.00
15/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1008	1	1	1	0.00
15/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	900	1	1	1	0.00
15/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	883	1	1	1	0.00
15/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	892	1	1	1	0.00
15/01/2024	R186 On 07-November-24			Bond Future	8.61	107.7306	107.6889	107.7306	44,528.00
15/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1735	2	2	2	0.00
15/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1721	2	2	2	0.00
15/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1749	2	2	2	0.00
15/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	705	1	1	1	0.00
15/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	716	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
15/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	711	1	1	1	0.00
15/01/2024	R186 On 06-February-25			Bond Future	8.60	104.7187	104.6765	104.7187	0.00
15/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1569	2	2	2	0.00
15/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	831	1	1	1	0.00
15/01/2024	R202 On 01-February-24			Bond Future	259.26	259.8503	259.2637	259.8503	5,010.00
15/01/2024	R202 On 02-May-24			Bond Future	265.03	265.6280	265.0280	265.6280	4,398.00
15/01/2024	R202 On 01-August-24			Bond Future	265.84	266.4530	265.8402	266.4530	0.00
15/01/2024	R202 On 07-November-24			Bond Future	272.10	272.7296	272.1036	272.7296	6.00
15/01/2024	R202 On 06-February-25			Bond Future	272.75	273.3894	272.7507	273.3894	0.00
15/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5961	7	6	7	0.00
15/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/01/2024	R209 On 01-February-24			Bond Future	11.52	68.3193	68.1773	68.3193	9,025.00
15/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2927	3	3	3	0.00
15/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2970	3	3	3	0.00
15/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2884	3	3	3	0.00
15/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	56	0	0	0	0.00
15/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	50	0	0	0	0.00
15/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	53	0	0	0	0.00
15/01/2024	R209 On 02-May-24			Bond Future	11.61	66.6687	66.5234	66.6687	7,178.00
15/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	898	1	1	1	0.00
15/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	915	1	1	1	0.00
15/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	881	1	1	1	0.00
15/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3014	3	3	3	0.00
15/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2948	3	3	3	0.00
15/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2981	3	3	3	0.00
15/01/2024	R209 On 01-August-24			Bond Future	11.70	68.1399	67.9916	68.1399	0.00
15/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2705	3	3	3	0.00
15/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2679	3	3	3	0.00
15/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2732	3	3	3	0.00
15/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2242	2	2	2	0.00
15/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2282	2	2	2	0.00
15/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2262	2	2	2	0.00
15/01/2024	R209 On 07-November-24			Bond Future	11.81	66.5702	66.4187	66.5702	5,237.00
15/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4170	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
15/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4199	4	4	4	0.00
15/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4142	4	4	4	0.00
15/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2300	2	2	2	0.00
15/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2267	2	2	2	0.00
15/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2283	2	2	2	0.00
15/01/2024	R209 On 06-February-25			Bond Future	11.92	67.9930	67.8385	67.9930	0.00
15/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4712	5	5	5	0.00
15/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2381	2	2	2	0.00
15/01/2024	R210 On 01-February-24			Bond Future	234.67	234.6338	234.6725	234.6338	476.00
15/01/2024	R210 On 02-May-24			Bond Future	236.63	236.5904	236.6296	236.5904	198.00
15/01/2024	R210 On 01-August-24			Bond Future	241.91	241.8684	241.9089	241.8684	0.00
15/01/2024	R210 On 07-November-24			Bond Future	244.26	244.2179	244.2604	244.2179	60.00
15/01/2024	R210 On 06-February-25			Bond Future	249.54	249.5005	249.5448	249.5005	0.00
15/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9935	10	10	10	0.00
15/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/01/2024	R213 On 01-February-24			Bond Future	10.20	87.3651	87.2339	87.3651	22,519.00
15/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6383	7	6	7	0.00
15/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6343	6	6	6	0.00
15/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6423	7	6	7	0.00
15/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
15/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1	0	0	0	0.00
15/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	1	0	0	0	0.00
15/01/2024	R213 On 02-May-24			Bond Future	10.26	85.7278	85.5936	85.7278	11,073.00
15/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1638	2	2	2	0.00
15/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1614	2	2	2	0.00
15/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1661	2	2	2	0.00
15/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1475	1	1	1	0.00
15/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1515	1	2	1	0.00
15/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1495	1	1	1	0.00
15/01/2024	R213 On 01-August-24			Bond Future	10.31	87.6199	87.4829	87.6199	0.00
15/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3522	4	4	4	0.00
15/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3551	4	4	4	0.00
15/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3493	4	3	4	0.00
15/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1230	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
15/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1206	1	1	1	0.00
15/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1218	1	1	1	0.00
15/01/2024	R213 On 07-November-24			Bond Future	10.40	86.1001	85.9602	86.1001	16,191.00
15/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4594	5	5	5	0.00
15/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4565	5	5	5	0.00
15/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4623	5	5	5	0.00
15/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1312	1	1	1	0.00
15/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1332	1	1	1	0.00
15/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1322	1	1	1	0.00
15/01/2024	R213 On 06-February-25			Bond Future	10.50	87.9418	87.7994	87.9418	0.00
15/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4812	5	5	5	0.00
15/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1510	1	2	1	0.00
15/01/2024	R214 On 01-February-24			Bond Future	11.96	63.5983	63.5041	63.5983	5,981.00
15/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1304	1	1	1	0.00
15/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1338	1	1	1	0.00
15/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1270	1	1	1	0.00
15/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	373	0	0	0	0.00
15/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	345	0	0	0	0.00
15/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	358	0	0	0	0.00
15/01/2024	R214 On 02-May-24			Bond Future	12.05	61.6925	61.5963	61.6925	20,900.00
15/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2109	2	2	2	7,110.00
15/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6841	7	7	7	0.00
15/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4463	5	4	5	0.00
15/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2054	2	2	2	10,000.00
15/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	680	1	1	1	0.00
15/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	694	1	1	1	0.00
15/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	666	1	1	1	0.00
15/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3626	4	4	4	0.00
15/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3550	3	4	3	0.00
15/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3588	4	4	4	0.00
15/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1649	2	2	2	0.00
15/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	639	1	1	1	17,110.00
15/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1691	2	2	2	0.00
15/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	264	0	0	0	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R214 On 01-August-24			Bond Future	12.14	63.0541	62.9559	63.0541	0.00
15/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2679	3	3	3	0.00
15/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2652	3	3	3	0.00
15/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2705	3	3	3	0.00
15/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2491	2	2	2	0.00
15/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2534	3	3	3	0.00
15/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2513	2	3	2	0.00
15/01/2024	R214 On 07-November-24			Bond Future	12.25	61.2158	61.1155	61.2158	0.00
15/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4147	4	4	4	0.00
15/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4176	4	4	4	0.00
15/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4119	4	4	4	0.00
15/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2486	2	2	2	0.00
15/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2451	2	2	2	0.00
15/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2468	2	2	2	0.00
15/01/2024	R214 On 06-February-25			Bond Future	12.36	62.5245	62.4223	62.5245	0.00
15/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4560	5	5	5	0.00
15/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2978	3	3	3	0.00
15/01/2024	R248 On 01-February-24			Bond Future	12.18	77.4020	77.3193	77.4020	55,377.00
15/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9082	9	9	9	0.00
15/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5144	5	5	5	0.00
15/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	802	1	1	1	0.00
15/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	832	1	1	1	0.00
15/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	774	1	1	1	0.00
15/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6515	7	7	7	0.00
15/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1300	1	1	1	0.00
15/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	17	0	0	0	0.00
15/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	582	1	1	1	0.00
15/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4237	4	4	4	0.00
15/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	3	0	0	0	0.00
15/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	998	1	1	1	0.00
15/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	937	1	1	1	0.00
15/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	967	1	1	1	0.00
15/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	15	0	0	0	0.00
15/01/2024	R248 On 01-February-24	13.90	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
15/01/2024	R248 On 02-May-24			Bond Future	12.27	74.6561	74.5715	74.6561	200,326.00
15/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	428	0	0	0	0.00
15/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2681	3	3	3	0.00
15/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5624	6	6	6	0.00
15/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	509	1	1	1	0.00
15/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	521	1	1	1	0.00
15/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	497	1	0	1	0.00
15/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5546	5	6	5	0.00
15/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5439	5	5	5	0.00
15/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5492	5	5	5	0.00
15/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	752	1	1	1	0.00
15/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1952	2	2	2	0.00
15/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5872	6	6	6	0.00
15/01/2024	R248 On 01-August-24			Bond Future	12.37	76.3037	76.2174	76.3037	13,000.00
15/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2981	3	3	3	0.00
15/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3011	3	3	3	0.00
15/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2951	3	3	3	0.00
15/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3372	3	3	3	0.00
15/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3316	3	3	3	0.00
15/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3344	3	3	3	0.00
15/01/2024	R248 On 07-November-24			Bond Future	12.49	73.6290	73.5410	73.6290	0.00
15/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4831	5	5	5	0.00
15/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4864	5	5	5	0.00
15/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4798	5	5	5	0.00
15/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3215	3	3	3	0.00
15/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3172	3	3	3	0.00
15/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3193	3	3	3	0.00
15/01/2024	R248 On 06-February-25			Bond Future	12.62	75.2026	75.1130	75.2026	0.00
15/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4757	5	5	5	0.00
15/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4261	4	4	4	0.00
15/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00