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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/01/2024 TO: 29/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	2025 On 01-February-24			Bond Future	175.96	176.0332	175.9621	176.0332	10,358.00
29/01/2024	2025 On 02-May-24			Bond Future	179.85	179.9229	179.8498	179.9229	9,062.00
29/01/2024	2025 On 01-August-24			Bond Future	182.01	182.0810	182.0067	182.0810	0.00
29/01/2024	2025 On 07-November-24			Bond Future	186.27	186.3498	186.2745	186.3498	75.00
29/01/2024	2029 On 01-February-24			Bond Future	128.86	129.0231	128.8596	129.0231	3,450.00
29/01/2024	2029 On 02-May-24			Bond Future	130.34	130.5099	130.3426	130.5099	7,165.00
29/01/2024	2029 On 01-August-24			Bond Future	133.23	133.4045	133.2338	133.4045	728.00
29/01/2024	2029 On 07-November-24			Bond Future	134.96	135.1341	134.9599	135.1341	66.00
29/01/2024	2029 On 06-February-25			Bond Future	137.88	138.0619	137.8844	138.0619	0.00
29/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5484	6	5	6	0.00
29/01/2024	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
29/01/2024	2030 On 01-February-24			Bond Future	9.75	92.3398	92.3424	92.3398	40,529.00
29/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6522	7	7	7	0.00
29/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6483	6	6	6	0.00
29/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6560	7	7	7	0.00
29/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6328	6	6	6	0.00
29/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	789	1	1	1	1,360.00
29/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	13	0	0	0	400.00
29/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1353	1	1	1	400.00
29/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9322	9	9	9	0.00
29/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2669	3	3	3	500.00
29/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8426	8	8	8	0.00
29/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	639	1	1	1	500.00
29/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1724	2	2	2	200.00
29/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5116	5	5	5	0.00
29/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8012	8	8	8	0.00
29/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8389	8	8	8	0.00
29/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1067	1	1	1	500.00
29/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
29/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	8	0	0	0	0.00
29/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
29/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
29/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	40	0	0	0	0.00
29/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
29/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	771	1	1	1	0.00
29/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
29/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	2	0	0	0	0.00
29/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
29/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	23	0	0	0	0.00
29/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2030 On 02-May-24			Bond Future	9.80	94.3572	94.3597	94.3572	131,672.00
29/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1298	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
29/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1276	1	1	1	0.00
29/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1320	1	1	1	0.00
29/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	977	1	1	1	1,000.00
29/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2152	2	2	2	1,000.00
29/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8301	8	8	8	0.00
29/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9873	10	10	10	0.00
29/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4271	4	4	4	1,080.00
29/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3586	4	4	4	500.00
29/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5335	5	5	5	500.00
29/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12554	13	13	13	0.00
29/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
29/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	109	0	0	0	0.00
29/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	293	0	0	0	0.00
29/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
29/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	198	0	0	0	0.00
29/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	17	0	0	0	1,000.00
29/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	684	1	1	1	0.00
29/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1547	2	2	2	0.00
29/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1190	1	1	1	0.00
29/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1228	1	1	1	0.00
29/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1209	1	1	1	0.00
29/01/2024	2030 On 01-August-24			Bond Future	9.85	92.4217	92.4246	92.4217	0.00
29/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3013	3	3	3	0.00
29/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3040	3	3	3	0.00
29/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2985	3	3	3	0.00
29/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	961	1	1	1	0.00
29/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	939	1	1	1	0.00
29/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	950	1	1	1	0.00
29/01/2024	2030 On 07-November-24			Bond Future	9.92	94.5636	94.5668	94.5636	1,652.00
29/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4146	4	4	4	0.00
29/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4173	4	4	4	0.00
29/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4119	4	4	4	0.00
29/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1056	1	1	1	0.00
29/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1037	1	1	1	0.00
29/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1046	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
29/01/2024	2030 On 06-February-25			Bond Future	9.99	92.5796	92.5832	92.5796	0.00
29/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3906	4	4	4	0.00
29/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1429	1	1	1	0.00
29/01/2024	2032 On 01-February-24			Bond Future	10.62	90.1959	90.1758	90.1959	17,519.00
29/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5736	6	6	6	0.00
29/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5781	6	6	6	0.00
29/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5691	6	6	6	0.00
29/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1373	1	1	1	8,500.00
29/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6451	6	6	6	0.00
29/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	749	1	1	1	1,200.00
29/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9146	9	9	9	0.00
29/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	1,200.00
29/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	200	0	0	0	500.00
29/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2272	2	2	2	500.00
29/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9612	10	10	10	0.00
29/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	832	1	1	1	200.00
29/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5330	5	5	5	0.00
29/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8634	9	9	9	0.00
29/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3401	3	3	3	0.00
29/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4419	4	4	4	0.00
29/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3494	4	3	4	0.00
29/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1142	1	1	1	0.00
29/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	19	0	0	0	17,000.00
29/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	8,500.00
29/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0	0	0	0	8,500.00
29/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0	0	0	0	17,000.00
29/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
29/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
29/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	49	0	0	0	0.00
29/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
29/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	346	0	0	0	0.00
29/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	63	0	0	0	0.00
29/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3062	3	3	3	0.00

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29/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
29/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	9	0	0	0	0.00
29/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2032 On 02-May-24			Bond Future	10.70	88.0049	87.9841	88.0049	149,962.00
29/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	820	1	1	1	1,000.00
29/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	1977	2	2	2	1,000.00
29/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9818	10	10	10	0.00
29/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3601	4	4	4	1,550.00
29/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1419	1	1	1	1,550.00
29/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11617	12	12	12	0.00
29/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1278	1	1	1	500.00
29/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2691	3	3	3	500.00
29/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10942	11	11	11	0.00
29/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1189	1	1	1	0.00
29/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1211	1	1	1	0.00
29/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1167	1	1	1	0.00
29/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1233	1	1	1	500.00
29/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3100	3	3	3	0.00
29/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5375	5	5	5	0.00
29/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	240	0	0	0	500.00
29/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	683	1	1	1	500.00
29/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1846	2	2	2	0.00
29/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1926	2	2	2	0.00
29/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1873	2	2	2	0.00
29/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1899	2	2	2	0.00
29/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	13	0	0	0	500.00
29/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	832	1	1	1	0.00
29/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
29/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	539	1	1	1	0.00
29/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1646	2	2	2	0.00
29/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	29	0	0	0	1,000.00
29/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1200	1	1	1	0.00

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29/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1795	2	2	2	0.00
29/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2457	2	2	2	0.00
29/01/2024	2032 On 01-August-24			Bond Future	10.78	89.9355	89.9144	89.9355	0.00
29/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3195	3	3	3	0.00
29/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3165	3	3	3	0.00
29/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3225	3	3	3	0.00
29/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1504	2	2	2	0.00
29/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1535	2	2	2	0.00
29/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1519	2	2	2	0.00
29/01/2024	2032 On 07-November-24			Bond Future	10.88	87.8532	87.8320	87.8532	1,526.00
29/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10720	11	11	11	0.00
29/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4873	5	5	5	1,615.00
29/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4379	4	4	4	0.00
29/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4349	4	4	4	0.00
29/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4410	4	4	4	0.00
29/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1694	2	2	2	0.00
29/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1721	2	2	2	0.00
29/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1708	2	2	2	0.00
29/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	314	0	0	0	1,615.00
29/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1505	2	2	2	0.00
29/01/2024	2032 On 06-February-25			Bond Future	10.99	89.7342	89.7129	89.7342	0.00
29/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4723	5	5	5	0.00
29/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1558	2	2	2	0.00
29/01/2024	2033 On 01-February-24			Bond Future	122.33	122.0154	122.3309	122.0154	2,172.00
29/01/2024	2033 On 02-May-24			Bond Future	123.57	123.2461	123.5683	123.2461	2,148.00
29/01/2024	2033 On 01-August-24			Bond Future	126.31	125.9798	126.3093	125.9798	5,737.00
29/01/2024	2033 On 07-November-24			Bond Future	127.78	127.4386	127.7764	127.4386	0.00
29/01/2024	2033 On 06-February-25			Bond Future	130.55	130.1998	130.5454	130.1998	0.00
29/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5605	5	6	5	0.00
29/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2037 On 01-February-24			Bond Future	11.86	78.1685	78.1476	78.1685	81,426.00
29/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2458	3	2	3	0.00
29/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2406	2	2	2	0.00
29/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2509	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
29/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10208	10	10	10	0.00
29/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5538	6	6	6	0.00
29/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1317	1	1	1	2,500.00
29/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	2,500.00
29/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	79	0	0	0	0.00
29/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
29/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	5	0	0	0	0.00
29/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	7	0	0	0	0.00
29/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	6	0	0	0	0.00
29/01/2024	2037 On 02-May-24			Bond Future	11.97	79.8762	79.8548	79.8762	83,191.00
29/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	651	1	1	1	0.00
29/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	636	1	1	1	0.00
29/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	666	1	1	1	0.00
29/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3524	4	4	4	0.00
29/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3607	4	4	4	0.00
29/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3566	4	4	4	0.00
29/01/2024	2037 On 01-August-24			Bond Future	12.08	77.3728	77.3510	77.3728	72,241.00
29/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8960	9	9	9	0.00
29/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6409	6	6	6	0.00
29/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2707	3	3	3	0.00
29/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2736	3	3	3	1,383.00
29/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2678	3	3	3	0.00
29/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2627	3	3	3	0.00
29/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2579	3	3	3	0.00
29/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2603	3	3	3	0.00
29/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	948	1	1	1	1,383.00
29/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	508	1	1	1	1,383.00
29/01/2024	2037 On 07-November-24			Bond Future	12.21	79.1652	79.1432	79.1652	9,175.00
29/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4403	4	4	4	0.00
29/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4435	4	4	4	0.00
29/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4372	4	4	4	0.00
29/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2522	3	3	3	0.00
29/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2485	2	2	2	0.00
29/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2503	3	3	3	0.00
29/01/2024	2037 On 06-February-25			Bond Future	12.34	76.5999	76.5777	76.5999	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
29/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5063	5	5	5	0.00
29/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2946	3	3	3	0.00
29/01/2024	2038 On 01-February-24			Bond Future	131.55	131.0776	131.5503	131.0776	706.00
29/01/2024	2038 On 02-May-24			Bond Future	134.46	133.9739	134.4568	133.9739	5,213.00
29/01/2024	2038 On 01-August-24			Bond Future	135.38	134.8838	135.3776	134.8838	0.00
29/01/2024	2038 On 07-November-24			Bond Future	138.55	138.0455	138.5515	138.0455	0.00
29/01/2024	2038 On 06-February-25			Bond Future	139.44	138.9223	139.4396	138.9223	0.00
29/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4210	4	4	4	0.00
29/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2040 On 01-February-24			Bond Future	12.18	77.9952	77.9736	77.9952	24,578.00
29/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1061	1	1	1	0.00
29/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	893	1	1	1	0.00
29/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3963	4	4	4	0.00
29/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8967	9	9	9	0.00
29/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1105	1	1	1	0.00
29/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1018	1	1	1	0.00
29/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	170	0	0	0	0.00
29/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	145	0	0	0	0.00
29/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	216	0	0	0	0.00
29/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	157	0	0	0	0.00
29/01/2024	2040 On 02-May-24			Bond Future	12.29	79.6992	79.6770	79.6992	136,168.00
29/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	484	1	0	1	0.00
29/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	497	1	0	1	0.00
29/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	472	0	0	0	0.00
29/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4550	5	5	5	0.00
29/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4453	4	4	4	0.00
29/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4501	5	5	5	0.00
29/01/2024	2040 On 01-August-24			Bond Future	12.41	76.9415	76.9189	76.9415	2,992.00
29/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2519	3	3	3	0.00
29/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2490	3	2	3	0.00
29/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2548	3	3	3	0.00
29/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2944	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
29/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2998	3	3	3	0.00
29/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2971	3	3	3	0.00
29/01/2024	2040 On 07-November-24			Bond Future	12.54	78.7237	78.7009	78.7237	8,697.00
29/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4476	5	4	5	0.00
29/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4443	4	4	4	0.00
29/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4508	5	5	5	0.00
29/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2805	3	3	3	0.00
29/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2846	3	3	3	0.00
29/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2825	3	3	3	0.00
29/01/2024	2040 On 06-February-25			Bond Future	12.68	75.8980	75.8751	75.8980	0.00
29/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4843	5	5	5	0.00
29/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3393	3	3	3	0.00
29/01/2024	2044 On 01-February-24			Bond Future	12.29	73.9218	73.9865	73.9218	20,938.00
29/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5193	5	5	5	0.00
29/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	452	1	0	1	0.00
29/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	425	1	0	1	0.00
29/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	480	1	0	1	0.00
29/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3901	4	4	4	0.00
29/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	0	0	0	0	15,000.00
29/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	486	1	0	1	0.00
29/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	547	1	1	1	0.00
29/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	516	1	1	1	0.00
29/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0	0	0	0	5,000.00
29/01/2024	2044 On 02-May-24			Bond Future	12.40	75.5368	75.6028	75.5368	81,062.00
29/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	401	0	0	0	0.00
29/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	390	0	0	0	0.00
29/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	413	0	0	0	0.00
29/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4758	5	5	5	0.00
29/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4860	5	5	5	0.00
29/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4809	5	5	5	0.00
29/01/2024	2044 On 01-August-24			Bond Future	12.52	72.8129	72.8805	72.8129	26,240.00
29/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2174	2	2	2	0.00
29/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2200	2	2	2	0.00
29/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2147	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
29/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3478	4	3	4	0.00
29/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3417	3	3	3	0.00
29/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3447	4	3	4	0.00
29/01/2024	2044 On 07-November-24			Bond Future	12.64	74.4994	74.5688	74.4994	0.00
29/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4415	4	4	4	0.00
29/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4447	4	4	4	0.00
29/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4383	4	4	4	0.00
29/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2994	3	3	3	0.00
29/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2952	3	3	3	0.00
29/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2973	3	3	3	0.00
29/01/2024	2044 On 06-February-25			Bond Future	12.77	71.7085	71.7797	71.7085	0.00
29/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4839	5	5	5	0.00
29/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3518	4	4	4	0.00
29/01/2024	2046 On 01-February-24			Bond Future	115.61	114.7173	115.6142	114.7173	10,603.00
29/01/2024	2046 On 02-May-24			Bond Future	116.03	115.1086	116.0250	115.1086	16,275.00
29/01/2024	2046 On 01-August-24			Bond Future	118.60	117.6615	118.5986	117.6615	0.00
29/01/2024	2046 On 07-November-24			Bond Future	119.18	118.2226	119.1821	118.2226	0.00
29/01/2024	2046 On 06-February-25			Bond Future	121.76	120.7830	121.7636	120.7830	0.00
29/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7754	7	8	7	0.00
29/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
29/01/2024	2050 On 01-February-24			Bond Future	114.55	114.5251	114.5464	114.5251	9,650.00
29/01/2024	2050 On 02-May-24			Bond Future	117.08	117.0557	117.0772	117.0557	13,957.00
29/01/2024	2050 On 01-August-24			Bond Future	117.38	117.3554	117.3778	117.3554	0.00
29/01/2024	2050 On 07-November-24			Bond Future	120.13	120.1062	120.1296	120.1062	0.00
29/01/2024	2050 On 06-February-25			Bond Future	120.38	120.3520	120.3762	120.3520	0.00
29/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4776	5	5	5	0.00
29/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	AL37 On 01-February-24			Index Future	907.84	943.8950	907.8420	943.8950	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
29/01/2024	AL37 On 02-May-24			Index Future	927.67	964.5170	927.6710	964.5170	0.00
29/01/2024	AL37 On 01-August-24			Index Future	948.03	985.6810	948.0320	985.6810	0.00
29/01/2024	AL37 On 07-November-24			Index Future	970.04	1008.5560	970.0440	1008.5560	0.00
29/01/2024	AL37 On 06-February-25			Index Future	990.87	1030.1990	990.8700	1030.1990	0.00
29/01/2024	AL7T On 01-February-24			Index Future	1094.84	1095.4520	1094.8420	1095.4520	0.00
29/01/2024	AL7T On 02-May-24			Index Future	1118.76	1119.3850	1118.7550	1119.3850	0.00
29/01/2024	AL7T On 01-August-24			Index Future	1143.31	1143.9470	1143.3100	1143.9470	0.00
29/01/2024	AL7T On 07-November-24			Index Future	1169.86	1170.4950	1169.8560	1170.4950	0.00
29/01/2024	AL7T On 06-February-25			Index Future	1194.97	1195.6130	1194.9720	1195.6130	0.00
29/01/2024	ALBI On 01-February-24			Index Future	930.68	946.7550	930.6810	946.7550	66.00
29/01/2024	ALBI On 02-May-24			Index Future	951.01	967.4400	951.0090	967.4400	38.00
29/01/2024	ALBI On 01-August-24			Index Future	971.88	988.6680	971.8820	988.6680	0.00
29/01/2024	ALBI On 07-November-24			Index Future	994.45	1011.6120	994.4480	1011.6120	0.00
29/01/2024	ALBI On 06-February-25			Index Future	1015.80	1033.3210	1015.7980	1033.3210	0.00
29/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	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
29/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	ES33 On 01-February-24			Bond Future	12.21	76.7357	76.7426	76.7357	0.00
29/01/2024	ES33 On 02-May-24			Bond Future	12.34	74.6330	74.6400	74.6330	0.00
29/01/2024	ES33 On 01-August-24			Bond Future	12.47	76.2881	76.2953	76.2881	0.00
29/01/2024	ES33 On 07-November-24			Bond Future	12.64	74.2727	74.2804	74.2727	0.00
29/01/2024	ES33 On 06-February-25			Bond Future	12.81	75.8791	75.8873	75.8791	0.00
29/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2156	2	2	2	0.00
29/01/2024	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
29/01/2024	ES42 On 01-February-24			Bond Future	12.75	72.4076	72.5736	72.4076	0.00
29/01/2024	ES42 On 02-May-24			Bond Future	12.87	69.7452	69.9147	69.7452	0.00
29/01/2024	ES42 On 01-August-24			Bond Future	13.00	71.2914	71.4648	71.2914	0.00
29/01/2024	ES42 On 07-November-24			Bond Future	13.15	68.6929	68.8707	68.6929	0.00
29/01/2024	ES42 On 06-February-25			Bond Future	13.30	70.1766	70.3585	70.1766	0.00
29/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1965	2	2	2	0.00
29/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/01/2024	GOVI On 01-February-24			GOVI	916.14	933.1660	916.1390	933.1660	6.00
29/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	361590	53	36	53	0.00
29/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	361490	53	36	53	0.00
29/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	361390	53	36	53	0.00
29/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/01/2024	GOVI On 02-May-24			GOVI	936.15	953.5530	936.1480	953.5530	723.00
29/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	3	0	3	0.00
29/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	3	0	3	0.00
29/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	3	0	3	0.00
29/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	148420	0	15	0	0.00
29/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	148320	0	15	0	0.00
29/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	148220	0	15	0	0.00
29/01/2024	GOVI On 01-August-24			GOVI	956.70	974.4770	956.6960	974.4770	0.00
29/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	133160	31	13	31	0.00
29/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	133060	31	13	31	0.00
29/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	133260	31	13	31	0.00
29/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
29/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
29/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
29/01/2024	GOVI On 07-November-24			GOVI	978.91	997.0920	978.9090	997.0920	0.00
29/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	301190	48	30	48	0.00
29/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	301090	48	30	48	0.00
29/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	301290	48	30	48	0.00
29/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
29/01/2024	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
29/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
29/01/2024	GOVI On 06-February-25			GOVI	999.93	1018.4890	999.9260	1018.4890	0.00
29/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	279260	46	28	46	0.00
29/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
29/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2024	IGOV On 01-February-24			Index Future	344.52	345.0910	344.5210	345.0910	15.00
29/01/2024	IGOV On 02-May-24			Index Future	352.13	352.7160	352.1310	352.7160	622.00
29/01/2024	IGOV On 01-August-24			Index Future	359.94	360.5390	359.9440	360.5390	0.00
29/01/2024	IGOV On 07-November-24			Index Future	368.39	368.9950	368.3900	368.9950	0.00
29/01/2024	IGOV On 06-February-25			Index Future	376.38	376.9940	376.3790	376.9940	0.00
29/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
29/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6510	91.6500	91.6510	0.00
29/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6480	91.6600	91.6480	0.00
29/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
29/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.24	91.7700	91.7600	91.7700	0.00
29/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
29/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.15	91.8990	91.8500	91.8990	0.00
29/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.0960	92.0610	92.0960	0.00
29/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.59	92.3920	92.4100	92.3920	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
29/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.54	92.4430	92.4600	92.4430	0.00
29/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6180	92.6500	92.6180	0.00
29/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.39	92.5900	92.6110	92.5900	0.00
29/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.45	92.5320	92.5500	92.5320	0.00
29/01/2024	R035 On 01-February-24			Bond Future	11.42	88.1397	88.1463	88.1397	14,901.00
29/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0	0	0	0	400.00
29/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	39	0	0	0	400.00
29/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10264	10	10	10	0.00
29/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4110	4	4	4	0.00
29/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4162	4	4	4	0.00
29/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4059	4	4	4	0.00
29/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
29/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1688	2	2	2	0.00
29/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4540	5	5	5	0.00
29/01/2024	R035 On 02-May-24			Bond Future	11.51	85.5544	85.5609	85.5544	161,910.00
29/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1033	1	1	1	0.00
29/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1054	1	1	1	0.00
29/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1012	1	1	1	0.00
29/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2763	3	3	3	0.00
29/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2694	3	3	3	0.00
29/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2729	3	3	3	0.00
29/01/2024	R035 On 01-August-24			Bond Future	11.61	87.4315	87.4383	87.4315	0.00
29/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3207	3	3	3	0.00
29/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3176	3	3	3	0.00
29/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3239	3	3	3	0.00
29/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2163	2	2	2	0.00
29/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2205	2	2	2	0.00
29/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2184	2	2	2	0.00
29/01/2024	R035 On 07-November-24			Bond Future	11.73	84.9432	84.9505	84.9432	19,875.00
29/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4565	5	5	5	0.00
29/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4533	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
29/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4598	5	5	5	0.00
29/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2251	2	2	2	0.00
29/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2286	2	2	2	0.00
29/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2268	2	2	2	0.00
29/01/2024	R035 On 06-February-25			Bond Future	11.86	86.7624	86.7701	86.7624	0.00
29/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5009	5	5	5	0.00
29/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2260	2	2	2	0.00
29/01/2024	R053 On 01-February-24			Bond Future	12.24	99.1775	99.2245	99.1775	0.00
29/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4997	5	5	5	0.00
29/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4928	5	5	5	0.00
29/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5065	5	5	5	0.00
29/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R053 On 02-May-24			Bond Future	12.34	95.4802	95.5280	95.4802	5,189.00
29/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5916	6	6	6	0.00
29/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5969	6	6	6	0.00
29/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5863	6	6	6	0.00
29/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1046	1	1	1	0.00
29/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1017	1	1	1	0.00
29/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1032	1	1	1	0.00
29/01/2024	R053 On 01-August-24			Bond Future	12.45	97.5746	97.6236	97.5746	0.00
29/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6816	7	7	7	0.00
29/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6865	7	7	7	0.00
29/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6768	7	7	7	0.00
29/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2008	2	2	2	0.00
29/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1972	2	2	2	0.00
29/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1990	2	2	2	0.00
29/01/2024	R053 On 07-November-24			Bond Future	12.58	93.9639	94.0145	93.9639	0.00
29/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5651	6	6	6	0.00
29/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5692	6	6	6	0.00
29/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5609	6	6	6	0.00
29/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4097	4	4	4	0.00
29/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4041	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
29/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4069	4	4	4	0.00
29/01/2024	R053 On 06-February-25			Bond Future	12.70	95.9743	96.0264	95.9743	0.00
29/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6358	6	6	6	0.00
29/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4712	5	5	5	0.00
29/01/2024	R186 On 01-February-24			Bond Future	8.69	105.8543	105.8414	105.8543	32,954.00
29/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2078	2	2	2	0.00
29/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2053	2	2	2	0.00
29/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2104	2	2	2	0.00
29/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R186 On 02-May-24			Bond Future	8.67	108.1669	108.1535	108.1669	91,227.00
29/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	85	0	0	0	0.00
29/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	82	0	0	0	0.00
29/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	88	0	0	0	0.00
29/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2543	3	3	3	2,030.00
29/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4011	4	4	4	0.00
29/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	16	0	0	0	2,030.00
29/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	71	0	0	0	0.00
29/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1662	2	2	2	0.00
29/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1703	2	2	2	0.00
29/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1682	2	2	2	0.00
29/01/2024	R186 On 01-August-24			Bond Future	8.64	105.2317	105.2182	105.2317	0.00
29/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	917	1	1	1	0.00
29/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	930	1	1	1	0.00
29/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	904	1	1	1	0.00
29/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	815	1	1	1	0.00
29/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	798	1	1	1	0.00
29/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	807	1	1	1	0.00
29/01/2024	R186 On 07-November-24			Bond Future	8.62	107.6707	107.6574	107.6707	44,528.00
29/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1675	2	2	2	0.00
29/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1662	2	2	2	0.00
29/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1689	2	2	2	0.00
29/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	678	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
29/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	689	1	1	1	0.00
29/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	683	1	1	1	0.00
29/01/2024	R186 On 06-February-25			Bond Future	8.62	104.6615	104.6481	104.6615	0.00
29/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1523	2	2	2	0.00
29/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	814	1	1	1	0.00
29/01/2024	R202 On 01-February-24			Bond Future	259.18	258.8161	259.1772	258.8161	4,741.00
29/01/2024	R202 On 02-May-24			Bond Future	264.90	264.5348	264.9035	264.5348	4,858.00
29/01/2024	R202 On 01-August-24			Bond Future	265.70	265.3244	265.7017	265.3244	0.00
29/01/2024	R202 On 07-November-24			Bond Future	271.93	271.5441	271.9315	271.5441	6.00
29/01/2024	R202 On 06-February-25			Bond Future	272.61	272.2156	272.6120	272.2156	0.00
29/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5822	5	6	5	0.00
29/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R209 On 01-February-24			Bond Future	11.56	67.9971	68.0021	67.9971	3,872.00
29/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2700	3	3	3	0.00
29/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2745	3	3	3	0.00
29/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2654	3	3	3	0.00
29/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	1	0	0	0	0.00
29/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	1	0	0	0	0.00
29/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	1	0	0	0	0.00
29/01/2024	R209 On 02-May-24			Bond Future	11.65	66.3299	66.3349	66.3299	13,398.00
29/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	631	1	1	1	0.00
29/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	645	1	1	1	0.00
29/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	616	1	1	1	0.00
29/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2938	3	3	3	0.00
29/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2867	3	3	3	0.00
29/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2902	3	3	3	0.00
29/01/2024	R209 On 01-August-24			Bond Future	11.74	67.7850	67.7903	67.7850	1,690.00
29/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2416	2	2	2	0.00
29/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2390	2	2	2	0.00
29/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2442	2	2	2	0.00
29/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2154	2	2	2	0.00
29/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2195	2	2	2	0.00
29/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2174	2	2	2	0.00
29/01/2024	R209 On 07-November-24			Bond Future	11.85	66.1994	66.2051	66.1994	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
29/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3874	4	4	4	0.00
29/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3903	4	4	4	0.00
29/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3846	4	4	4	0.00
29/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2218	2	2	2	0.00
29/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2185	2	2	2	0.00
29/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2201	2	2	2	0.00
29/01/2024	R209 On 06-February-25			Bond Future	11.96	67.6168	67.6229	67.6168	0.00
29/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4400	4	4	4	0.00
29/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2285	2	2	2	0.00
29/01/2024	R210 On 01-February-24			Bond Future	233.14	233.0546	233.1393	233.0546	300.00
29/01/2024	R210 On 02-May-24			Bond Future	235.04	234.9549	235.0410	234.9549	198.00
29/01/2024	R210 On 01-August-24			Bond Future	240.25	240.1660	240.2545	240.1660	300.00
29/01/2024	R210 On 07-November-24			Bond Future	242.56	242.4658	242.5573	242.4658	60.00
29/01/2024	R210 On 06-February-25			Bond Future	247.81	247.7182	247.8125	247.7182	0.00
29/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8202	8	8	8	0.00
29/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R213 On 01-February-24			Bond Future	10.25	87.0340	87.0156	87.0340	15,830.00
29/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6164	6	6	6	0.00
29/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6124	6	6	6	0.00
29/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6204	6	6	6	0.00
29/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R213 On 02-May-24			Bond Future	10.31	85.3775	85.3585	85.3775	25,120.00
29/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1319	1	1	1	0.00
29/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1297	1	1	1	0.00
29/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1342	1	1	1	0.00
29/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1391	1	1	1	0.00
29/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1432	1	1	1	0.00
29/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1411	1	1	1	0.00
29/01/2024	R213 On 01-August-24			Bond Future	10.37	87.2508	87.2315	87.2508	0.00
29/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3195	3	3	3	0.00
29/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3223	3	3	3	0.00
29/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3166	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
29/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1154	1	1	1	0.00
29/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1130	1	1	1	0.00
29/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1142	1	1	1	0.00
29/01/2024	R213 On 07-November-24			Bond Future	10.47	85.7127	85.6934	85.7127	16,191.00
29/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4283	4	4	4	0.00
29/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4255	4	4	4	0.00
29/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4311	4	4	4	0.00
29/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1267	1	1	1	0.00
29/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1288	1	1	1	0.00
29/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1278	1	1	1	0.00
29/01/2024	R213 On 06-February-25			Bond Future	10.56	87.5492	87.5297	87.5492	0.00
29/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4453	4	4	4	0.00
29/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1420	1	1	1	0.00
29/01/2024	R214 On 01-February-24			Bond Future	12.03	63.1558	63.1615	63.1558	5,793.00
29/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	773	1	1	1	0.00
29/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	808	1	1	1	0.00
29/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	738	1	1	1	0.00
29/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	184	0	0	0	0.00
29/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	157	0	0	0	0.00
29/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	170	0	0	0	0.00
29/01/2024	R214 On 02-May-24			Bond Future	12.12	61.2318	61.2374	61.2318	20,892.00
29/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1718	2	2	2	6,610.00
29/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6425	6	6	6	0.00
29/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4029	4	4	4	0.00
29/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1665	2	2	2	10,000.00
29/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	444	0	0	0	0.00
29/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	456	0	0	0	0.00
29/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	433	0	0	0	0.00
29/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3752	4	4	4	0.00
29/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3670	4	4	4	0.00
29/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3711	4	4	4	0.00
29/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1616	2	2	2	0.00
29/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	563	1	1	1	16,610.00
29/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1660	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
29/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	207	0	0	0	16,610.00
29/01/2024	R214 On 01-August-24			Bond Future	12.21	62.5752	62.5811	62.5752	0.00
29/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2230	2	2	2	0.00
29/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2205	2	2	2	0.00
29/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2255	2	2	2	0.00
29/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2416	2	2	2	0.00
29/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2462	2	2	2	0.00
29/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2439	2	2	2	0.00
29/01/2024	R214 On 07-November-24			Bond Future	12.33	60.7189	60.7253	60.7189	0.00
29/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3727	4	4	4	0.00
29/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3755	4	4	4	0.00
29/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3700	4	4	4	0.00
29/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2457	2	2	2	0.00
29/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2421	2	2	2	0.00
29/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2439	2	2	2	0.00
29/01/2024	R214 On 06-February-25			Bond Future	12.45	62.0192	62.0260	62.0192	0.00
29/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4084	4	4	4	0.00
29/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2898	3	3	3	0.00
29/01/2024	R248 On 01-February-24			Bond Future	12.21	77.0845	77.1214	77.0845	15,173.00
29/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8884	9	9	9	0.00
29/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4931	5	5	5	0.00
29/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	337	1	0	1	0.00
29/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	360	1	0	1	0.00
29/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	314	0	0	0	0.00
29/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6313	6	6	6	0.00
29/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	798	1	1	1	0.00
29/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0	0	0	0	0.00
29/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	277	0	0	0	0.00
29/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4418	4	4	4	0.00
29/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	737	1	1	1	0.00
29/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	663	1	1	1	0.00
29/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	699	1	1	1	0.00
29/01/2024	R248 On 01-February-24	13.10	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
29/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
29/01/2024	R248 On 02-May-24			Bond Future	12.31	74.3212	74.3587	74.3212	245,549.00
29/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	259	0	0	0	0.00
29/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2305	2	2	2	0.00
29/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5265	5	5	5	0.00
29/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	321	0	0	0	0.00
29/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	331	0	0	0	0.00
29/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	312	0	0	0	0.00
29/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5573	6	6	6	0.00
29/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5461	6	5	6	0.00
29/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5517	6	6	6	0.00
29/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	606	1	1	1	0.00
29/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1790	2	2	2	0.00
29/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5917	6	6	6	0.00
29/01/2024	R248 On 01-August-24			Bond Future	12.41	75.9518	75.9903	75.9518	13,000.00
29/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2539	3	3	3	0.00
29/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2569	3	3	3	0.00
29/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2510	3	3	3	0.00
29/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3158	3	3	3	0.00
29/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3101	3	3	3	0.00
29/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3129	3	3	3	0.00
29/01/2024	R248 On 07-November-24			Bond Future	12.54	73.2607	73.3004	73.2607	0.00
29/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4433	4	4	4	0.00
29/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4466	4	4	4	0.00
29/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4401	4	4	4	0.00
29/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3058	3	3	3	0.00
29/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3014	3	3	3	0.00
29/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3036	3	3	3	0.00
29/01/2024	R248 On 06-February-25			Bond Future	12.66	74.8293	74.8701	74.8293	0.00
29/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4298	4	4	4	0.00
29/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4044	4	4	4	0.00
29/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00