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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/01/2024 TO: 25/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	2025 On 01-February-24			Bond Future	176.23	176.2308	176.2266	176.2308	10,358.00
25/01/2024	2025 On 02-May-24			Bond Future	180.13	180.1305	180.1260	180.1305	8,695.00
25/01/2024	2025 On 01-August-24			Bond Future	182.31	182.3122	182.3079	182.3122	0.00
25/01/2024	2025 On 07-November-24			Bond Future	186.60	186.6006	186.5970	186.6006	75.00
25/01/2024	2029 On 01-February-24			Bond Future	129.13	129.2282	129.1259	129.2282	3,450.00
25/01/2024	2029 On 02-May-24			Bond Future	130.62	130.7237	130.6190	130.7237	7,165.00
25/01/2024	2029 On 01-August-24			Bond Future	133.53	133.6370	133.5301	133.6370	728.00
25/01/2024	2029 On 07-November-24			Bond Future	135.27	135.3821	135.2734	135.3821	66.00
25/01/2024	2029 On 06-February-25			Bond Future	138.21	138.3157	138.2051	138.3157	0.00
25/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5805	6	6	6	0.00
25/01/2024	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
25/01/2024	2030 On 01-February-24			Bond Future	9.73	92.4846	92.4230	92.4846	40,529.00
25/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6602	7	7	7	0.00
25/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6563	7	7	7	0.00
25/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6641	7	7	7	0.00
25/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6409	6	6	6	0.00
25/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	924	1	1	1	1,360.00
25/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	78	0	0	0	400.00
25/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1454	2	1	2	400.00
25/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9402	9	9	9	0.00
25/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2750	3	3	3	500.00
25/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8507	9	9	9	0.00
25/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	785	1	1	1	500.00
25/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1814	2	2	2	200.00
25/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5197	5	5	5	0.00
25/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8092	8	8	8	0.00
25/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8469	9	8	9	0.00
25/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1183	1	1	1	500.00
25/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
25/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	43	0	0	0	0.00
25/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
25/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	10	0	0	0	0.00
25/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
25/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	106	0	0	0	0.00
25/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	1	0	0	0	0.00
25/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
25/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	755	1	1	1	0.00
25/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
25/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	23	0	0	0	0.00
25/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
25/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	78	0	0	0	0.00
25/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2030 On 02-May-24			Bond Future	9.78	94.5082	94.4451	94.5082	131,379.00
25/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1385	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
25/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1363	1	1	1	0.00
25/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1407	1	1	1	0.00
25/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1056	1	1	1	1,000.00
25/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2249	2	2	2	1,000.00
25/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8389	8	8	8	0.00
25/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9960	10	10	10	0.00
25/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4370	4	4	4	1,080.00
25/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3686	4	4	4	500.00
25/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5430	5	5	5	500.00
25/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12639	13	13	13	0.00
25/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
25/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	119	0	0	0	0.00
25/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	307	0	0	0	0.00
25/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	5	0	0	0	1,080.00
25/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	211	0	0	0	0.00
25/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	20	0	0	0	1,000.00
25/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	696	1	1	1	0.00
25/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1541	2	2	2	0.00
25/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1192	1	1	1	0.00
25/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1230	1	1	1	0.00
25/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1211	1	1	1	0.00
25/01/2024	2030 On 01-August-24			Bond Future	9.83	92.5861	92.5218	92.5861	0.00
25/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3165	3	3	3	0.00
25/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3193	3	3	3	0.00
25/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3138	3	3	3	0.00
25/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1017	1	1	1	0.00
25/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	995	1	1	1	0.00
25/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1006	1	1	1	0.00
25/01/2024	2030 On 07-November-24			Bond Future	9.89	94.7390	94.6735	94.7390	1,652.00
25/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4225	4	4	4	0.00
25/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4253	4	4	4	0.00
25/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4198	4	4	4	0.00
25/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1028	1	1	1	0.00
25/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1010	1	1	1	0.00
25/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1019	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
25/01/2024	2030 On 06-February-25			Bond Future	9.96	92.7589	92.6924	92.7589	0.00
25/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3910	4	4	4	0.00
25/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1324	1	1	1	0.00
25/01/2024	2032 On 01-February-24			Bond Future	10.61	90.3110	90.2166	90.3110	22,600.00
25/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5777	6	6	6	0.00
25/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5822	6	6	6	0.00
25/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5732	6	6	6	0.00
25/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1448	2	1	2	8,500.00
25/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6492	7	6	7	0.00
25/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	863	1	1	1	1,200.00
25/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9187	9	9	9	0.00
25/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	1,200.00
25/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	322	0	0	0	500.00
25/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2320	2	2	2	500.00
25/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9652	10	10	10	0.00
25/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	941	1	1	1	200.00
25/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5371	5	5	5	0.00
25/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8675	9	9	9	0.00
25/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3442	4	3	4	0.00
25/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4460	5	4	5	0.00
25/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3535	4	4	4	0.00
25/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1230	1	1	1	0.00
25/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	67	0	0	0	17,000.00
25/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	1	0	0	0	8,500.00
25/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0	0	0	0	8,500.00
25/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	1	0	0	0	17,000.00
25/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
25/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
25/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	117	0	0	0	0.00
25/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
25/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	8	0	0	0	0.00
25/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	427	0	0	0	0.00
25/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	136	0	0	0	0.00
25/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3021	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
25/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
25/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	44	0	0	0	0.00
25/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2032 On 02-May-24			Bond Future	10.69	88.1253	88.0288	88.1253	144,690.00
25/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	879	1	1	1	1,000.00
25/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2052	2	2	2	1,000.00
25/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9867	10	10	10	0.00
25/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3674	4	4	4	1,550.00
25/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1489	2	1	2	1,550.00
25/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11664	12	12	12	0.00
25/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1347	1	1	1	500.00
25/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2768	3	3	3	500.00
25/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10989	11	11	11	0.00
25/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1256	1	1	1	0.00
25/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1279	1	1	1	0.00
25/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1234	1	1	1	0.00
25/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1301	1	1	1	500.00
25/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3175	3	3	3	0.00
25/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5441	6	5	6	0.00
25/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	261	0	0	0	500.00
25/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	713	1	1	1	500.00
25/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1869	2	2	2	0.00
25/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1948	2	2	2	0.00
25/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1895	2	2	2	0.00
25/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1921	2	2	2	0.00
25/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	16	0	0	0	500.00
25/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	864	1	1	1	0.00
25/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	10	0	0	0	1,550.00
25/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	568	1	1	1	0.00
25/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1672	2	2	2	0.00
25/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	34	0	0	0	1,000.00
25/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1231	1	1	1	0.00

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25/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1818	2	2	2	0.00
25/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2472	2	2	2	0.00
25/01/2024	2032 On 01-August-24			Bond Future	10.77	90.0680	89.9695	90.0680	0.00
25/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3292	3	3	3	0.00
25/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3262	3	3	3	0.00
25/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3322	3	3	3	0.00
25/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1546	2	2	2	0.00
25/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1577	2	2	2	0.00
25/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1561	2	2	2	0.00
25/01/2024	2032 On 07-November-24			Bond Future	10.87	87.9956	87.8952	87.9956	1,526.00
25/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10780	11	11	11	0.00
25/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4854	5	5	5	1,615.00
25/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4355	4	4	4	0.00
25/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4325	4	4	4	0.00
25/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4386	4	4	4	0.00
25/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1607	2	2	2	0.00
25/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1634	2	2	2	0.00
25/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1620	2	2	2	0.00
25/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	310	0	0	0	1,615.00
25/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1422	1	1	1	0.00
25/01/2024	2032 On 06-February-25			Bond Future	10.97	89.8798	89.7775	89.8798	0.00
25/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4801	5	5	5	0.00
25/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1571	2	2	2	0.00
25/01/2024	2033 On 01-February-24			Bond Future	122.14	122.0204	122.1403	122.0204	2,719.00
25/01/2024	2033 On 02-May-24			Bond Future	123.38	123.2552	123.3775	123.2552	1,320.00
25/01/2024	2033 On 01-August-24			Bond Future	126.13	126.0021	126.1275	126.0021	5,737.00
25/01/2024	2033 On 07-November-24			Bond Future	127.60	127.4709	127.5998	127.4709	0.00
25/01/2024	2033 On 06-February-25			Bond Future	130.37	130.2333	130.3654	130.2333	0.00
25/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5425	5	5	5	0.00
25/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2037 On 01-February-24			Bond Future	11.83	78.3488	78.2999	78.3488	81,580.00
25/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2614	3	3	3	0.00
25/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2563	3	3	3	0.00
25/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2665	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
25/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10360	10	10	10	0.00
25/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5691	6	6	6	0.00
25/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1475	2	1	2	2,500.00
25/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	2,500.00
25/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	85	0	0	0	0.00
25/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
25/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	9	0	0	0	0.00
25/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	12	0	0	0	0.00
25/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	10	0	0	0	0.00
25/01/2024	2037 On 02-May-24			Bond Future	11.94	80.0631	80.0130	80.0631	80,707.00
25/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	719	1	1	1	0.00
25/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	703	1	1	1	0.00
25/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	735	1	1	1	0.00
25/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3435	3	3	3	0.00
25/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3516	3	4	3	0.00
25/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3475	3	3	3	0.00
25/01/2024	2037 On 01-August-24			Bond Future	12.05	77.5722	77.5212	77.5722	72,241.00
25/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9120	9	9	9	0.00
25/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6556	7	7	7	0.00
25/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2812	3	3	3	0.00
25/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2842	3	3	3	1,383.00
25/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2783	3	3	3	0.00
25/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2561	3	3	3	0.00
25/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2515	2	3	2	0.00
25/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2538	3	3	3	0.00
25/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	925	1	1	1	1,383.00
25/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	497	0	0	0	1,383.00
25/01/2024	2037 On 07-November-24			Bond Future	12.17	79.3753	79.3234	79.3753	9,175.00
25/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4515	5	5	5	0.00
25/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4548	5	5	5	0.00
25/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4483	5	4	5	0.00
25/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2453	2	2	2	0.00
25/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2418	2	2	2	0.00
25/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2435	2	2	2	0.00
25/01/2024	2037 On 06-February-25			Bond Future	12.30	76.8146	76.7619	76.8146	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
25/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5134	5	5	5	0.00
25/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2832	3	3	3	0.00
25/01/2024	2038 On 01-February-24			Bond Future	131.20	131.0300	131.2034	131.0300	779.00
25/01/2024	2038 On 02-May-24			Bond Future	134.11	133.9294	134.1066	133.9294	5,213.00
25/01/2024	2038 On 01-August-24			Bond Future	135.03	134.8524	135.0337	134.8524	0.00
25/01/2024	2038 On 07-November-24			Bond Future	138.21	138.0239	138.2099	138.0239	0.00
25/01/2024	2038 On 06-February-25			Bond Future	139.09	138.9000	139.0910	138.9000	0.00
25/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3861	4	4	4	0.00
25/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2040 On 01-February-24			Bond Future	12.15	78.1552	78.1330	78.1552	26,562.00
25/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1225	1	1	1	0.00
25/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1051	1	1	1	0.00
25/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4123	4	4	4	0.00
25/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9126	9	9	9	0.00
25/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1270	1	1	1	0.00
25/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1181	1	1	1	0.00
25/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	174	0	0	0	0.00
25/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	151	0	0	0	0.00
25/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	1	0	0	0	0.00
25/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	214	0	0	0	0.00
25/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	162	0	0	0	0.00
25/01/2024	2040 On 02-May-24			Bond Future	12.26	79.8652	79.8425	79.8652	132,784.00
25/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	542	1	1	1	0.00
25/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	556	1	1	1	0.00
25/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	529	1	1	1	0.00
25/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4442	4	4	4	0.00
25/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4346	4	4	4	0.00
25/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4394	4	4	4	0.00
25/01/2024	2040 On 01-August-24			Bond Future	12.38	77.1196	77.0965	77.1196	2,992.00
25/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2626	3	3	3	0.00
25/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2596	3	3	3	0.00
25/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2655	3	3	3	0.00
25/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2873	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
25/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2927	3	3	3	0.00
25/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2900	3	3	3	0.00
25/01/2024	2040 On 07-November-24			Bond Future	12.51	78.9119	78.8886	78.9119	8,697.00
25/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4602	5	5	5	0.00
25/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4569	5	5	5	0.00
25/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4635	5	5	5	0.00
25/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2744	3	3	3	0.00
25/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2784	3	3	3	0.00
25/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2764	3	3	3	0.00
25/01/2024	2040 On 06-February-25			Bond Future	12.64	76.0904	76.0670	76.0904	0.00
25/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4952	5	5	5	0.00
25/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3311	3	3	3	0.00
25/01/2024	2044 On 01-February-24			Bond Future	12.27	74.1980	74.1177	74.1980	21,990.00
25/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5325	5	5	5	0.00
25/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	568	1	1	1	0.00
25/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	538	1	1	1	0.00
25/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	599	1	1	1	0.00
25/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4033	4	4	4	0.00
25/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	1	0	0	0	15,000.00
25/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	474	0	0	0	0.00
25/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	529	1	1	1	0.00
25/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	501	1	1	1	0.00
25/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0	0	0	0	5,000.00
25/01/2024	2044 On 02-May-24			Bond Future	12.38	75.8215	75.7393	75.8215	80,010.00
25/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	446	0	0	0	0.00
25/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	434	0	0	0	0.00
25/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	458	0	0	0	0.00
25/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4667	5	5	5	0.00
25/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4768	5	5	5	0.00
25/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4717	5	5	5	0.00
25/01/2024	2044 On 01-August-24			Bond Future	12.49	73.1119	73.0280	73.1119	26,240.00
25/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2254	2	2	2	0.00
25/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2282	2	2	2	0.00
25/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2227	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
25/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3411	3	3	3	0.00
25/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3351	3	3	3	0.00
25/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3381	3	3	3	0.00
25/01/2024	2044 On 07-November-24			Bond Future	12.61	74.8110	74.7255	74.8110	0.00
25/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4428	4	4	4	0.00
25/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4460	5	4	5	0.00
25/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4396	4	4	4	0.00
25/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2850	3	3	3	0.00
25/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2809	3	3	3	0.00
25/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2830	3	3	3	0.00
25/01/2024	2044 On 06-February-25			Bond Future	12.74	72.0269	71.9399	72.0269	0.00
25/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4925	5	5	5	0.00
25/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3445	3	3	3	0.00
25/01/2024	2046 On 01-February-24			Bond Future	115.40	115.7269	115.3962	115.7269	11,523.00
25/01/2024	2046 On 02-May-24			Bond Future	115.81	116.1444	115.8061	116.1444	15,355.00
25/01/2024	2046 On 01-August-24			Bond Future	118.39	118.7326	118.3872	118.7326	0.00
25/01/2024	2046 On 07-November-24			Bond Future	118.97	119.3275	118.9746	119.3275	0.00
25/01/2024	2046 On 06-February-25			Bond Future	121.55	121.9121	121.5521	121.9121	0.00
25/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7542	8	8	8	0.00
25/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
25/01/2024	2050 On 01-February-24			Bond Future	114.90	115.2686	114.8962	115.2686	9,650.00
25/01/2024	2050 On 02-May-24			Bond Future	117.44	117.8194	117.4387	117.8194	13,039.00
25/01/2024	2050 On 01-August-24			Bond Future	117.76	118.1483	117.7594	118.1483	0.00
25/01/2024	2050 On 07-November-24			Bond Future	120.53	120.9268	120.5293	120.9268	0.00
25/01/2024	2050 On 06-February-25			Bond Future	120.78	121.1901	120.7846	121.1901	0.00
25/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5185	6	5	6	0.00
25/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
25/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	AL37 On 01-February-24			Index Future	946.47	947.0600	946.4670	947.0600	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
25/01/2024	AL37 On 02-May-24			Index Future	967.17	967.7820	967.1740	967.7820	0.00
25/01/2024	AL37 On 01-August-24			Index Future	988.50	989.1210	988.5010	989.1210	0.00
25/01/2024	AL37 On 07-November-24			Index Future	1011.52	1012.1530	1011.5230	1012.1530	0.00
25/01/2024	AL37 On 06-February-25			Index Future	1033.24	1033.8780	1033.2370	1033.8780	0.00
25/01/2024	AL7T On 01-February-24			Index Future	1096.15	1097.0450	1096.1520	1097.0450	0.00
25/01/2024	AL7T On 02-May-24			Index Future	1120.13	1121.0480	1120.1340	1121.0480	0.00
25/01/2024	AL7T On 01-August-24			Index Future	1144.83	1145.7670	1144.8340	1145.7670	0.00
25/01/2024	AL7T On 07-November-24			Index Future	1171.50	1172.4460	1171.4960	1172.4460	0.00
25/01/2024	AL7T On 06-February-25			Index Future	1196.65	1197.6110	1196.6450	1197.6110	0.00
25/01/2024	ALBI On 01-February-24			Index Future	948.76	949.3580	948.7640	949.3580	66.00
25/01/2024	ALBI On 02-May-24			Index Future	969.52	970.1300	969.5220	970.1300	38.00
25/01/2024	ALBI On 01-August-24			Index Future	990.90	991.5210	990.9010	991.5210	0.00
25/01/2024	ALBI On 07-November-24			Index Future	1013.98	1014.6090	1013.9780	1014.6090	0.00
25/01/2024	ALBI On 06-February-25			Index Future	1035.75	1036.3860	1035.7450	1036.3860	0.00
25/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	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
25/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	ES33 On 01-February-24			Bond Future	12.19	76.8364	76.8204	76.8364	0.00
25/01/2024	ES33 On 02-May-24			Bond Future	12.32	74.7384	74.7219	74.7384	0.00
25/01/2024	ES33 On 01-August-24			Bond Future	12.45	76.4038	76.3871	76.4038	0.00
25/01/2024	ES33 On 07-November-24			Bond Future	12.62	74.3969	74.3801	74.3969	0.00
25/01/2024	ES33 On 06-February-25			Bond Future	12.79	76.0060	75.9891	76.0060	0.00
25/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2258	2	2	2	0.00
25/01/2024	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
25/01/2024	ES42 On 01-February-24			Bond Future	12.76	72.5254	72.5063	72.5254	0.00
25/01/2024	ES42 On 02-May-24			Bond Future	12.89	69.8679	69.8483	69.8679	0.00
25/01/2024	ES42 On 01-August-24			Bond Future	13.01	71.4243	71.4044	71.4243	0.00
25/01/2024	ES42 On 07-November-24			Bond Future	13.16	68.8344	68.8143	68.8344	0.00
25/01/2024	ES42 On 06-February-25			Bond Future	13.31	70.3212	70.3009	70.3212	0.00
25/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1907	2	2	2	0.00
25/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
25/01/2024	GOVI On 01-February-24			GOVI	935.20	935.8150	935.2030	935.8150	51.00
25/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	552230	56	55	56	0.00
25/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	552130	56	55	56	0.00
25/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	552030	56	55	56	0.00
25/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 02-May-24			GOVI	955.66	956.2900	955.6640	956.2900	672.00
25/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	46940	5	5	5	0.00
25/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	46840	5	5	5	0.00
25/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	46740	5	5	5	0.00
25/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 01-August-24			GOVI	976.74	977.3760	976.7370	977.3760	0.00
25/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	333570	34	33	34	0.00
25/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	333470	34	33	34	0.00
25/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	333670	34	33	34	0.00
25/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 07-November-24			GOVI	999.49	1000.1340	999.4850	1000.1340	0.00
25/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	506950	51	51	51	0.00
25/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	506850	51	51	51	0.00
25/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	507050	51	51	51	0.00
25/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
25/01/2024	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
25/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
25/01/2024	GOVI On 06-February-25			GOVI	1020.94	1021.6010	1020.9410	1021.6010	0.00
25/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	489410	50	49	50	0.00
25/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
25/01/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2024	IGOV On 01-February-24			Index Future	345.12	345.4740	345.1160	345.4740	192.00
25/01/2024	IGOV On 02-May-24			Index Future	352.75	353.1180	352.7520	353.1180	430.00
25/01/2024	IGOV On 01-August-24			Index Future	360.62	360.9880	360.6150	360.9880	0.00
25/01/2024	IGOV On 07-November-24			Index Future	369.10	369.4820	369.1010	369.4820	0.00
25/01/2024	IGOV On 06-February-25			Index Future	377.11	377.4930	377.1050	377.4930	0.00
25/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
25/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6460	91.6500	91.6460	0.00
25/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6500	91.6600	91.6500	0.00
25/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7320	91.7300	91.7320	0.00
25/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.24	91.7700	91.7600	91.7700	0.00
25/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
25/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
25/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.1000	92.0600	92.1000	0.00
25/01/2024	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
25/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.54	92.4400	92.4600	92.4400	0.00
25/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6210	92.6500	92.6210	0.00
25/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.39	92.5890	92.6100	92.5890	0.00
25/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.45	92.5200	92.5500	92.5200	0.00
25/01/2024	R035 On 01-February-24			Bond Future	11.40	88.3207	88.2441	88.3207	18,035.00
25/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0	0	0	0	400.00
25/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	52	0	0	0	400.00
25/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10361	10	10	10	0.00
25/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4208	4	4	4	0.00
25/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4260	4	4	4	0.00
25/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4157	4	4	4	0.00
25/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
25/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1604	2	2	2	0.00
25/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4442	4	4	4	0.00
25/01/2024	R035 On 02-May-24			Bond Future	11.49	85.7421	85.6637	85.7421	159,039.00
25/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1098	1	1	1	0.00
25/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1120	1	1	1	0.00
25/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1077	1	1	1	0.00
25/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2725	3	3	3	0.00
25/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2658	3	3	3	0.00
25/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2691	3	3	3	0.00
25/01/2024	R035 On 01-August-24			Bond Future	11.58	87.6324	87.5524	87.6324	0.00
25/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3210	3	3	3	0.00
25/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3178	3	3	3	0.00
25/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3242	3	3	3	0.00
25/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2052	2	2	2	0.00
25/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2093	2	2	2	0.00
25/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2073	2	2	2	0.00
25/01/2024	R035 On 07-November-24			Bond Future	11.71	85.1553	85.0739	85.1553	19,875.00
25/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4628	5	5	5	0.00
25/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4596	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
25/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4661	5	5	5	0.00
25/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2191	2	2	2	0.00
25/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2225	2	2	2	0.00
25/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2208	2	2	2	0.00
25/01/2024	R035 On 06-February-25			Bond Future	11.83	86.9792	86.8963	86.9792	0.00
25/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5023	5	5	5	0.00
25/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2148	2	2	2	0.00
25/01/2024	R053 On 01-February-24			Bond Future	12.20	99.5786	99.5112	99.5786	0.00
25/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5285	5	5	5	0.00
25/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5216	5	5	5	0.00
25/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5353	5	5	5	0.00
25/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	2	0	0	0	0.00
25/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	2	0	0	0	0.00
25/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	2	0	0	0	0.00
25/01/2024	R053 On 02-May-24			Bond Future	12.30	95.8932	95.8242	95.8932	5,189.00
25/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6113	6	6	6	0.00
25/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6167	6	6	6	0.00
25/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6059	6	6	6	0.00
25/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	946	1	1	1	0.00
25/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	919	1	1	1	0.00
25/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	933	1	1	1	0.00
25/01/2024	R053 On 01-August-24			Bond Future	12.41	98.0071	97.9366	98.0071	0.00
25/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7061	7	7	7	0.00
25/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7110	7	7	7	0.00
25/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7012	7	7	7	0.00
25/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1939	2	2	2	0.00
25/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1905	2	2	2	0.00
25/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1922	2	2	2	0.00
25/01/2024	R053 On 07-November-24			Bond Future	12.53	94.4138	94.3422	94.4138	0.00
25/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5859	6	6	6	0.00
25/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5901	6	6	6	0.00
25/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5817	6	6	6	0.00
25/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	3977	4	4	4	0.00
25/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	3922	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
25/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	3949	4	4	4	0.00
25/01/2024	R053 On 06-February-25			Bond Future	12.66	96.4339	96.3611	96.4339	0.00
25/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6544	7	7	7	0.00
25/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4563	5	5	5	0.00
25/01/2024	R186 On 01-February-24			Bond Future	8.68	105.8680	105.8550	105.8680	32,993.00
25/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2092	2	2	2	0.00
25/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2067	2	2	2	0.00
25/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2117	2	2	2	0.00
25/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R186 On 02-May-24			Bond Future	8.66	108.1844	108.1709	108.1844	84,371.00
25/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	94	0	0	0	0.00
25/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	90	0	0	0	0.00
25/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	97	0	0	0	0.00
25/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2566	3	3	3	2,030.00
25/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4031	4	4	4	0.00
25/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	18	0	0	0	2,030.00
25/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	76	0	0	0	0.00
25/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1653	2	2	2	0.00
25/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1695	2	2	2	0.00
25/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1674	2	2	2	0.00
25/01/2024	R186 On 01-August-24			Bond Future	8.63	105.2609	105.2472	105.2609	0.00
25/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	912	1	1	1	0.00
25/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	925	1	1	1	0.00
25/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	899	1	1	1	0.00
25/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	781	1	1	1	0.00
25/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	764	1	1	1	0.00
25/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	773	1	1	1	0.00
25/01/2024	R186 On 07-November-24			Bond Future	8.60	107.7088	107.6953	107.7088	44,528.00
25/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1667	2	2	2	0.00
25/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1653	2	2	2	0.00
25/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1681	2	2	2	0.00
25/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	632	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
25/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	642	1	1	1	0.00
25/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	637	1	1	1	0.00
25/01/2024	R186 On 06-February-25			Bond Future	8.59	104.7004	104.6870	104.7004	0.00
25/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1516	2	2	2	0.00
25/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	768	1	1	1	0.00
25/01/2024	R202 On 01-February-24			Bond Future	258.77	259.1431	258.7705	259.1431	4,741.00
25/01/2024	R202 On 02-May-24			Bond Future	264.50	264.8774	264.4964	264.8774	4,858.00
25/01/2024	R202 On 01-August-24			Bond Future	265.31	265.7022	265.3132	265.7022	0.00
25/01/2024	R202 On 07-November-24			Bond Future	271.55	271.9516	271.5544	271.9516	6.00
25/01/2024	R202 On 06-February-25			Bond Future	272.23	272.6313	272.2271	272.6313	0.00
25/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5437	6	5	6	0.00
25/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R209 On 01-February-24			Bond Future	11.54	68.1088	68.0895	68.1088	3,872.00
25/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2790	3	3	3	0.00
25/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2835	3	3	3	0.00
25/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2744	3	3	3	0.00
25/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	4	0	0	0	0.00
25/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	3	0	0	0	0.00
25/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	3	0	0	0	0.00
25/01/2024	R209 On 02-May-24			Bond Future	11.63	66.4463	66.4264	66.4463	13,366.00
25/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	680	1	1	1	0.00
25/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	695	1	1	1	0.00
25/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	665	1	1	1	0.00
25/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2895	3	3	3	0.00
25/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2825	3	3	3	0.00
25/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2860	3	3	3	0.00
25/01/2024	R209 On 01-August-24			Bond Future	11.72	67.9110	67.8909	67.9110	1,690.00
25/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2484	3	2	3	0.00
25/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2457	2	2	2	0.00
25/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2510	3	3	3	0.00
25/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2121	2	2	2	0.00
25/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2161	2	2	2	0.00
25/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2141	2	2	2	0.00
25/01/2024	R209 On 07-November-24			Bond Future	11.83	66.3335	66.3132	66.3335	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
25/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3867	4	4	4	0.00
25/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3896	4	4	4	0.00
25/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3839	4	4	4	0.00
25/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2102	2	2	2	0.00
25/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2070	2	2	2	0.00
25/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2086	2	2	2	0.00
25/01/2024	R209 On 06-February-25			Bond Future	11.94	67.7539	67.7333	67.7539	0.00
25/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4455	4	4	4	0.00
25/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2229	2	2	2	0.00
25/01/2024	R210 On 01-February-24			Bond Future	233.20	233.2904	233.1954	233.2904	300.00
25/01/2024	R210 On 02-May-24			Bond Future	235.11	235.2035	235.1061	235.2035	198.00
25/01/2024	R210 On 01-August-24			Bond Future	240.35	240.4451	240.3458	240.4451	300.00
25/01/2024	R210 On 07-November-24			Bond Future	242.67	242.7695	242.6692	242.7695	60.00
25/01/2024	R210 On 06-February-25			Bond Future	247.93	248.0292	247.9275	248.0292	0.00
25/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8318	8	8	8	0.00
25/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R213 On 01-February-24			Bond Future	10.24	87.0938	87.0530	87.0938	16,380.00
25/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6202	6	6	6	0.00
25/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6161	6	6	6	0.00
25/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6242	6	6	6	0.00
25/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R213 On 02-May-24			Bond Future	10.30	85.4414	85.3996	85.4414	22,876.00
25/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1383	1	1	1	0.00
25/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1360	1	1	1	0.00
25/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1405	1	1	1	0.00
25/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1413	1	1	1	0.00
25/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1455	1	1	1	0.00
25/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1434	1	1	1	0.00
25/01/2024	R213 On 01-August-24			Bond Future	10.36	87.3251	87.2825	87.3251	0.00
25/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3224	3	3	3	0.00
25/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3253	3	3	3	0.00
25/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3196	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
25/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1133	1	1	1	0.00
25/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1109	1	1	1	0.00
25/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1121	1	1	1	0.00
25/01/2024	R213 On 07-November-24			Bond Future	10.45	85.7953	85.7521	85.7953	16,191.00
25/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4329	4	4	4	0.00
25/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4301	4	4	4	0.00
25/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4358	4	4	4	0.00
25/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1255	1	1	1	0.00
25/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1276	1	1	1	0.00
25/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1265	1	1	1	0.00
25/01/2024	R213 On 06-February-25			Bond Future	10.55	87.6338	87.5899	87.6338	0.00
25/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4499	5	4	5	0.00
25/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1406	1	1	1	0.00
25/01/2024	R214 On 01-February-24			Bond Future	12.01	63.2676	63.2487	63.2676	5,809.00
25/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	878	1	1	1	0.00
25/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	914	1	1	1	0.00
25/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	843	1	1	1	0.00
25/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	201	0	0	0	0.00
25/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	176	0	0	0	0.00
25/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	188	0	0	0	0.00
25/01/2024	R214 On 02-May-24			Bond Future	12.10	61.3480	61.3286	61.3480	20,876.00
25/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1737	2	2	2	6,610.00
25/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6500	7	6	7	0.00
25/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4082	4	4	4	0.00
25/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1684	2	2	2	10,000.00
25/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	454	0	0	0	0.00
25/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	466	0	0	0	0.00
25/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	442	0	0	0	0.00
25/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3670	4	4	4	0.00
25/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3589	4	4	4	0.00
25/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3629	4	4	4	0.00
25/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1545	2	2	2	0.00
25/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	526	1	1	1	16,610.00
25/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1588	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
25/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	191	0	0	0	16,610.00
25/01/2024	R214 On 01-August-24			Bond Future	12.19	62.7006	62.6807	62.7006	0.00
25/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2294	2	2	2	0.00
25/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2268	2	2	2	0.00
25/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2319	2	2	2	0.00
25/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2380	2	2	2	0.00
25/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2426	2	2	2	0.00
25/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2403	2	2	2	0.00
25/01/2024	R214 On 07-November-24			Bond Future	12.31	60.8519	60.8319	60.8519	0.00
25/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3801	4	4	4	0.00
25/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3828	4	4	4	0.00
25/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3773	4	4	4	0.00
25/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2423	2	2	2	0.00
25/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2388	2	2	2	0.00
25/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2405	2	2	2	0.00
25/01/2024	R214 On 06-February-25			Bond Future	12.43	62.1552	62.1350	62.1552	0.00
25/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4144	4	4	4	0.00
25/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2849	3	3	3	0.00
25/01/2024	R248 On 01-February-24			Bond Future	12.18	77.3672	77.2852	77.3672	15,261.00
25/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9047	9	9	9	0.00
25/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5095	5	5	5	0.00
25/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	444	1	0	1	0.00
25/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	471	1	0	1	0.00
25/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	418	0	0	0	0.00
25/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6477	7	6	7	0.00
25/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	956	1	1	1	0.00
25/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0	0	0	0	0.00
25/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	271	0	0	0	0.00
25/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4255	4	4	4	0.00
25/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	676	1	1	1	0.00
25/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	611	1	1	1	0.00
25/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	643	1	1	1	0.00
25/01/2024	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
25/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
25/01/2024	R248 On 02-May-24			Bond Future	12.28	74.6124	74.5285	74.6124	245,461.00
25/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	298	0	0	0	0.00
25/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2436	2	2	2	0.00
25/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5431	6	5	6	0.00
25/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	365	0	0	0	0.00
25/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	376	0	0	0	0.00
25/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	355	0	0	0	0.00
25/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5447	5	5	5	0.00
25/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5337	5	5	5	0.00
25/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5392	5	5	5	0.00
25/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	602	1	1	1	0.00
25/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1750	2	2	2	0.00
25/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5786	6	6	6	0.00
25/01/2024	R248 On 01-August-24			Bond Future	12.38	76.2574	76.1717	76.2574	13,000.00
25/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2645	3	3	3	0.00
25/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2675	3	3	3	0.00
25/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2615	3	3	3	0.00
25/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3082	3	3	3	0.00
25/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3026	3	3	3	0.00
25/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3054	3	3	3	0.00
25/01/2024	R248 On 07-November-24			Bond Future	12.50	73.5791	73.4918	73.5791	0.00
25/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4559	5	5	5	0.00
25/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4592	5	5	5	0.00
25/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4526	5	5	5	0.00
25/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	2991	3	3	3	0.00
25/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	2949	3	3	3	0.00
25/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	2970	3	3	3	0.00
25/01/2024	R248 On 06-February-25			Bond Future	12.63	75.1545	75.0656	75.1545	0.00
25/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4396	4	4	4	0.00
25/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	3947	4	4	4	0.00
25/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	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
25/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00