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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/01/2024 TO: 18/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	2025 On 01-February-24			Bond Future	176.40	176.4434	176.4023	176.4434	10,358.00
18/01/2024	2025 On 02-May-24			Bond Future	180.32	180.3655	180.3232	180.3655	4,075.00
18/01/2024	2025 On 01-August-24			Bond Future	182.51	182.5492	182.5063	182.5492	0.00
18/01/2024	2025 On 07-November-24			Bond Future	186.81	186.8537	186.8105	186.8537	75.00
18/01/2024	2029 On 01-February-24			Bond Future	129.13	129.0169	129.1316	129.0169	4,320.00
18/01/2024	2029 On 02-May-24			Bond Future	130.63	130.5160	130.6331	130.5160	7,075.00
18/01/2024	2029 On 01-August-24			Bond Future	133.55	133.4289	133.5488	133.4289	728.00
18/01/2024	2029 On 07-November-24			Bond Future	135.29	135.1700	135.2933	135.1700	66.00
18/01/2024	2029 On 06-February-25			Bond Future	138.22	138.0968	138.2233	138.0968	0.00
18/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5823	6	6	6	0.00
18/01/2024	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
18/01/2024	2030 On 01-February-24			Bond Future	9.79	92.0435	92.1735	92.0435	45,116.00
18/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6353	6	6	6	0.00
18/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6314	6	6	6	0.00
18/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6391	6	6	6	0.00
18/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6159	6	6	6	0.00
18/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	874	1	1	1	1,360.00
18/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	136	0	0	0	400.00
18/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1328	1	1	1	400.00
18/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9153	9	9	9	0.00
18/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2528	2	3	2	500.00
18/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8257	8	8	8	0.00
18/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	758	1	1	1	500.00
18/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1649	2	2	2	200.00
18/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4948	5	5	5	0.00
18/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7843	8	8	8	0.00
18/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8220	8	8	8	0.00
18/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1093	1	1	1	500.00
18/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
18/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	203	0	0	0	0.00
18/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
18/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	94	0	0	0	0.00
18/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	1	0	0	0	700.00
18/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	329	0	0	0	0.00
18/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	28	0	0	0	0.00
18/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
18/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1063	1	1	1	0.00
18/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
18/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	146	0	0	0	0.00
18/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
18/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	277	0	0	0	0.00
18/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
18/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
18/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
18/01/2024	2030 On 02-May-24			Bond Future	9.84	94.0667	94.1995	94.0667	128,180.00
18/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1382	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
18/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1361	1	1	1	0.00
18/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1403	1	1	1	0.00
18/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1071	1	1	1	1,000.00
18/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2199	2	2	2	1,000.00
18/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8163	8	8	8	0.00
18/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9721	10	10	10	0.00
18/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4224	4	4	4	1,080.00
18/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3567	3	4	3	500.00
18/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5254	5	5	5	500.00
18/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12395	12	12	12	0.00
18/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1	0	0	0	500.00
18/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	188	0	0	0	0.00
18/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	434	0	0	0	0.00
18/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	13	0	0	0	1,080.00
18/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	312	0	0	0	0.00
18/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	40	0	0	0	1,000.00
18/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	891	1	1	1	0.00
18/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1801	2	2	2	0.00
18/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1434	2	1	2	0.00
18/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1474	2	1	2	0.00
18/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1454	2	1	2	0.00
18/01/2024	2030 On 01-August-24			Bond Future	9.89	92.1381	92.2741	92.1381	0.00
18/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3055	3	3	3	0.00
18/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3081	3	3	3	0.00
18/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3028	3	3	3	0.00
18/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1155	1	1	1	0.00
18/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1131	1	1	1	0.00
18/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1143	1	1	1	0.00
18/01/2024	2030 On 07-November-24			Bond Future	9.96	94.2859	94.4253	94.2859	1,652.00
18/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4221	4	4	4	0.00
18/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4248	4	4	4	0.00
18/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4195	4	4	4	0.00
18/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1273	1	1	1	0.00
18/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1254	1	1	1	0.00
18/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1263	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
18/01/2024	2030 On 06-February-25			Bond Future	10.03	92.2945	92.4373	92.2945	0.00
18/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3947	4	4	4	0.00
18/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1616	2	2	2	0.00
18/01/2024	2032 On 01-February-24			Bond Future	10.67	89.7878	89.9153	89.7878	26,915.00
18/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5478	5	5	5	0.00
18/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5523	5	6	5	0.00
18/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5433	5	5	5	0.00
18/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1362	1	1	1	8,500.00
18/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6192	6	6	6	0.00
18/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	881	1	1	1	1,200.00
18/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8886	9	9	9	0.00
18/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	1	0	0	0	1,200.00
18/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	430	0	0	0	500.00
18/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2123	2	2	2	500.00
18/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9351	9	9	9	0.00
18/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	944	1	1	1	200.00
18/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5074	5	5	5	0.00
18/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8373	8	8	8	0.00
18/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3175	3	3	3	0.00
18/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4170	4	4	4	0.00
18/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3265	3	3	3	0.00
18/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1181	1	1	1	0.00
18/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	319	0	0	0	17,000.00
18/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	32	0	0	0	8,500.00
18/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	11	0	0	0	8,500.00
18/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	35	0	0	0	17,000.00
18/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
18/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	4	0	0	0	200.00
18/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	422	0	0	0	0.00
18/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
18/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	112	0	0	0	0.00
18/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	836	1	1	1	0.00
18/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	455	1	0	1	0.00
18/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3323	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
18/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
18/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	1	0	0	0	0.00
18/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	259	0	0	0	0.00
18/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	2	0	0	0	0.00
18/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	2	0	0	0	0.00
18/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	2	0	0	0	0.00
18/01/2024	2032 On 02-May-24			Bond Future	10.75	87.5995	87.7298	87.5995	143,574.00
18/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	941	1	1	1	1,000.00
18/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2068	2	2	2	1,000.00
18/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9596	9	10	9	0.00
18/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3602	4	4	4	1,550.00
18/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1533	1	2	1	1,550.00
18/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11376	11	11	11	0.00
18/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1396	1	1	1	500.00
18/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2744	3	3	3	500.00
18/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10706	11	11	11	0.00
18/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1308	1	1	1	0.00
18/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1330	1	1	1	0.00
18/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1287	1	1	1	0.00
18/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1351	1	1	1	500.00
18/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3130	3	3	3	0.00
18/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5288	5	5	5	0.00
18/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	407	0	0	0	500.00
18/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	967	1	1	1	500.00
18/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2219	2	2	2	0.00
18/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2299	2	2	2	0.00
18/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2245	2	2	2	0.00
18/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2272	2	2	2	0.00
18/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	32	0	0	0	500.00
18/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1139	1	1	1	0.00
18/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	21	0	0	0	1,550.00
18/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	795	1	1	1	0.00
18/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2014	2	2	2	0.00
18/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	61	0	0	0	1,000.00
18/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1545	2	2	2	0.00

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18/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2166	2	2	2	0.00
18/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2833	3	3	3	0.00
18/01/2024	2032 On 01-August-24			Bond Future	10.83	89.5335	89.6668	89.5335	0.00
18/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3190	3	3	3	0.00
18/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3161	3	3	3	0.00
18/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3219	3	3	3	0.00
18/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1745	2	2	2	0.00
18/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1779	2	2	2	0.00
18/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1762	2	2	2	0.00
18/01/2024	2032 On 07-November-24			Bond Future	10.93	87.4537	87.5905	87.4537	1,526.00
18/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10539	10	11	10	0.00
18/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4797	5	5	5	1,615.00
18/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4315	4	4	4	0.00
18/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4286	4	4	4	0.00
18/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4345	4	4	4	0.00
18/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1871	2	2	2	0.00
18/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1899	2	2	2	0.00
18/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1885	2	2	2	0.00
18/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	374	0	0	0	1,615.00
18/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1671	2	2	2	0.00
18/01/2024	2032 On 06-February-25			Bond Future	11.05	89.3246	89.4647	89.3246	0.00
18/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4785	5	5	5	0.00
18/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1869	2	2	2	0.00
18/01/2024	2033 On 01-February-24			Bond Future	122.33	122.5037	122.3293	122.5037	3,659.00
18/01/2024	2033 On 02-May-24			Bond Future	123.58	123.7614	123.5829	123.7614	1,160.00
18/01/2024	2033 On 01-August-24			Bond Future	126.34	126.5237	126.3414	126.5237	5,737.00
18/01/2024	2033 On 07-November-24			Bond Future	127.82	128.0045	127.8184	128.0045	0.00
18/01/2024	2033 On 06-February-25			Bond Future	130.59	130.7764	130.5867	130.7764	0.00
18/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5647	6	6	6	0.00
18/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/01/2024	2037 On 01-February-24			Bond Future	11.92	77.6761	77.8188	77.6761	86,346.00
18/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2262	2	2	2	0.00
18/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2217	2	2	2	0.00
18/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2307	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
18/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9879	10	10	10	0.00
18/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5214	5	5	5	0.00
18/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1303	1	1	1	2,500.00
18/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	4	0	0	0	2,500.00
18/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	394	0	0	0	0.00
18/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
18/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	132	0	0	0	0.00
18/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	146	0	0	0	0.00
18/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	139	0	0	0	0.00
18/01/2024	2037 On 02-May-24			Bond Future	12.03	79.3835	79.5292	79.3835	61,863.00
18/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	765	1	1	1	0.00
18/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	749	1	1	1	0.00
18/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	781	1	1	1	0.00
18/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3965	4	4	4	0.00
18/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4046	4	4	4	0.00
18/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4005	4	4	4	0.00
18/01/2024	2037 On 01-August-24			Bond Future	12.14	76.8803	77.0294	76.8803	72,241.00
18/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8782	9	9	9	0.00
18/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6298	6	6	6	0.00
18/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2724	3	3	3	0.00
18/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2752	3	3	3	1,383.00
18/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2696	3	3	3	0.00
18/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2966	3	3	3	0.00
18/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2917	3	3	3	0.00
18/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2941	3	3	3	0.00
18/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1158	1	1	1	1,383.00
18/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	651	1	1	1	1,383.00
18/01/2024	2037 On 07-November-24			Bond Future	12.27	78.6717	78.8246	78.6717	9,175.00
18/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4483	4	4	4	0.00
18/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4513	4	5	4	0.00
18/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4452	4	4	4	0.00
18/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2921	3	3	3	0.00
18/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2882	3	3	3	0.00
18/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2901	3	3	3	0.00
18/01/2024	2037 On 06-February-25			Bond Future	12.40	76.0945	76.2510	76.0945	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
18/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5037	5	5	5	0.00
18/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3246	3	3	3	0.00
18/01/2024	2038 On 01-February-24			Bond Future	131.33	131.3110	131.3350	131.3110	1,020.00
18/01/2024	2038 On 02-May-24			Bond Future	134.25	134.2299	134.2542	134.2299	4,193.00
18/01/2024	2038 On 01-August-24			Bond Future	135.18	135.1536	135.1787	135.1536	0.00
18/01/2024	2038 On 07-November-24			Bond Future	138.37	138.3399	138.3662	138.3399	0.00
18/01/2024	2038 On 06-February-25			Bond Future	139.24	139.2105	139.2379	139.2105	0.00
18/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4008	4	4	4	0.00
18/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/01/2024	2040 On 01-February-24			Bond Future	12.27	77.3040	77.4537	77.3040	26,882.00
18/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1018	1	1	1	0.00
18/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	890	1	1	1	0.00
18/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3492	3	3	3	0.00
18/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8447	8	8	8	0.00
18/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1052	1	1	1	0.00
18/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	986	1	1	1	0.00
18/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	658	1	1	1	0.00
18/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	612	1	1	1	0.00
18/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
18/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	49	0	0	0	0.00
18/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	733	1	1	1	0.00
18/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	635	1	1	1	0.00
18/01/2024	2040 On 02-May-24			Bond Future	12.39	79.0033	79.1561	79.0033	122,184.00
18/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	522	0	1	0	0.00
18/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	534	1	1	1	0.00
18/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	509	0	1	0	0.00
18/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5108	5	5	5	0.00
18/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5011	5	5	5	0.00
18/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5059	5	5	5	0.00
18/01/2024	2040 On 01-August-24			Bond Future	12.51	76.2413	76.3976	76.2413	2,992.00
18/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2545	2	3	2	0.00
18/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2517	2	3	2	0.00
18/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2573	3	3	3	0.00
18/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3490	4	3	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
18/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3547	4	4	4	0.00
18/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3518	4	4	4	0.00
18/01/2024	2040 On 07-November-24			Bond Future	12.64	78.0176	78.1779	78.0176	8,697.00
18/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4375	4	4	4	0.00
18/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4344	4	4	4	0.00
18/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4406	4	4	4	0.00
18/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3226	3	3	3	0.00
18/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3270	3	3	3	0.00
18/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3248	3	3	3	0.00
18/01/2024	2040 On 06-February-25			Bond Future	12.78	75.1755	75.3396	75.1755	0.00
18/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4807	5	5	5	0.00
18/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3893	4	4	4	0.00
18/01/2024	2044 On 01-February-24			Bond Future	12.37	73.3745	73.5243	73.3745	22,524.00
18/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4742	5	5	5	0.00
18/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	553	1	1	1	0.00
18/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	530	0	1	0	0.00
18/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	577	1	1	1	0.00
18/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3485	3	3	3	0.00
18/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	47	0	0	0	15,000.00
18/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1046	1	1	1	0.00
18/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1114	1	1	1	0.00
18/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1079	1	1	1	0.00
18/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	11	0	0	0	5,000.00
18/01/2024	2044 On 02-May-24			Bond Future	12.48	74.9873	75.1403	74.9873	71,916.00
18/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	485	0	0	0	0.00
18/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	473	0	0	0	0.00
18/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	496	0	0	0	0.00
18/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5304	5	5	5	0.00
18/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5406	6	5	6	0.00
18/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5355	5	5	5	0.00
18/01/2024	2044 On 01-August-24			Bond Future	12.60	72.2619	72.4184	72.2619	26,240.00
18/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2172	2	2	2	0.00
18/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2198	2	2	2	0.00
18/01/2024	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
18/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3941	4	4	4	0.00
18/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3876	4	4	4	0.00
18/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3908	4	4	4	0.00
18/01/2024	2044 On 07-November-24			Bond Future	12.73	73.9453	74.1058	73.9453	0.00
18/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4365	4	4	4	0.00
18/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4395	4	4	4	0.00
18/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4334	4	4	4	0.00
18/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3408	3	3	3	0.00
18/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3364	3	3	3	0.00
18/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3386	3	3	3	0.00
18/01/2024	2044 On 06-February-25			Bond Future	12.86	71.1414	71.3056	71.1414	0.00
18/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4764	5	5	5	0.00
18/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3918	4	4	4	0.00
18/01/2024	2046 On 01-February-24			Bond Future	115.42	114.5276	115.4243	114.5276	11,523.00
18/01/2024	2046 On 02-May-24			Bond Future	115.84	114.9227	115.8391	114.9227	15,355.00
18/01/2024	2046 On 01-August-24			Bond Future	118.42	117.4876	118.4247	117.4876	0.00
18/01/2024	2046 On 07-November-24			Bond Future	119.01	118.0491	119.0087	118.0491	0.00
18/01/2024	2046 On 06-February-25			Bond Future	121.59	120.6040	121.5850	120.6040	0.00
18/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7575	7	8	7	0.00
18/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/01/2024	2050 On 01-February-24			Bond Future	114.36	114.3357	114.3569	114.3357	9,650.00
18/01/2024	2050 On 02-May-24			Bond Future	116.90	116.8770	116.8987	116.8770	13,039.00
18/01/2024	2050 On 01-August-24			Bond Future	117.20	117.1783	117.2005	117.1783	0.00
18/01/2024	2050 On 07-November-24			Bond Future	119.96	119.9408	119.9640	119.9408	0.00
18/01/2024	2050 On 06-February-25			Bond Future	120.19	120.1693	120.1934	120.1693	0.00
18/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4593	5	5	5	0.00
18/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	AL37 On 01-February-24			Index Future	943.99	904.8380	943.9940	904.8380	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
18/01/2024	AL37 On 02-May-24			Index Future	964.74	924.7280	964.7430	924.7280	0.00
18/01/2024	AL37 On 01-August-24			Index Future	986.05	945.1490	986.0490	945.1490	0.00
18/01/2024	AL37 On 07-November-24			Index Future	1009.07	967.2130	1009.0720	967.2130	0.00
18/01/2024	AL37 On 06-February-25			Index Future	1030.72	987.9590	1030.7200	987.9590	0.00
18/01/2024	AL7T On 01-February-24			Index Future	1091.65	1089.3340	1091.6520	1089.3340	0.00
18/01/2024	AL7T On 02-May-24			Index Future	1115.65	1113.2790	1115.6460	1113.2790	0.00
18/01/2024	AL7T On 01-August-24			Index Future	1140.29	1137.8640	1140.2860	1137.8640	0.00
18/01/2024	AL7T On 07-November-24			Index Future	1166.91	1164.4270	1166.9090	1164.4270	0.00
18/01/2024	AL7T On 06-February-25			Index Future	1191.94	1189.4030	1191.9430	1189.4030	0.00
18/01/2024	ALBI On 01-February-24			Index Future	944.05	925.4930	944.0500	925.4930	84.00
18/01/2024	ALBI On 02-May-24			Index Future	964.80	945.8360	964.8000	945.8360	20.00
18/01/2024	ALBI On 01-August-24			Index Future	986.11	966.7230	986.1080	966.7230	0.00
18/01/2024	ALBI On 07-November-24			Index Future	1009.13	989.2910	1009.1320	989.2910	0.00
18/01/2024	ALBI On 06-February-25			Index Future	1030.78	1010.5110	1030.7810	1010.5110	0.00
18/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	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
18/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	ES33 On 01-February-24			Bond Future	12.29	76.3114	76.3864	76.3114	0.00
18/01/2024	ES33 On 02-May-24			Bond Future	12.42	74.2091	74.2857	74.2091	0.00
18/01/2024	ES33 On 01-August-24			Bond Future	12.55	75.8651	75.9435	75.8651	0.00
18/01/2024	ES33 On 07-November-24			Bond Future	12.72	73.8496	73.9302	73.8496	0.00
18/01/2024	ES33 On 06-February-25			Bond Future	12.90	75.4454	75.5280	75.4454	0.00
18/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1796	2	2	2	0.00
18/01/2024	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
18/01/2024	ES42 On 01-February-24			Bond Future	12.96	71.3234	71.4862	71.3234	0.00
18/01/2024	ES42 On 02-May-24			Bond Future	13.09	68.6464	68.8126	68.6464	0.00
18/01/2024	ES42 On 01-August-24			Bond Future	13.22	70.1778	70.3479	70.1778	0.00
18/01/2024	ES42 On 07-November-24			Bond Future	13.38	67.5624	67.7369	67.5624	0.00
18/01/2024	ES42 On 06-February-25			Bond Future	13.54	69.0201	69.1986	69.0201	0.00
18/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	805	1	1	1	0.00
18/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/01/2024	GOVI On 01-February-24			GOVI	930.61	911.1010	930.6080	911.1010	399.00
18/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	506280	31	51	31	0.00
18/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	506180	31	51	31	0.00
18/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	506080	31	51	31	0.00
18/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/01/2024	GOVI On 02-May-24			GOVI	951.06	931.1280	951.0620	931.1280	327.00
18/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	920	0	0	0	0.00
18/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	820	0	0	0	0.00
18/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	720	0	0	0	0.00
18/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	20	0	20	0.00
18/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	20	0	20	0.00
18/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	20	0	20	0.00
18/01/2024	GOVI On 01-August-24			GOVI	972.07	951.6910	972.0670	951.6910	0.00
18/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	286870	8	29	8	0.00
18/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	286770	8	29	8	0.00
18/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	286970	8	29	8	0.00
18/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
18/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
18/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
18/01/2024	GOVI On 07-November-24			GOVI	994.76	973.9070	994.7620	973.9070	0.00
18/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	459720	25	46	25	0.00
18/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	459620	25	46	25	0.00
18/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	459820	25	46	25	0.00
18/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/01/2024	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
18/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/01/2024	GOVI On 06-February-25			GOVI	1016.10	994.7970	1016.1030	994.7970	0.00
18/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	441030	23	44	23	0.00
18/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2024	IGOV On 01-February-24			Index Future	345.30	343.9440	345.3020	343.9440	598.00
18/01/2024	IGOV On 02-May-24			Index Future	352.98	351.5890	352.9770	351.5890	24.00
18/01/2024	IGOV On 01-August-24			Index Future	360.86	359.4370	360.8560	359.4370	0.00
18/01/2024	IGOV On 07-November-24			Index Future	369.37	367.9150	369.3700	367.9150	0.00
18/01/2024	IGOV On 06-February-25			Index Future	377.37	375.8870	377.3740	375.8870	0.00
18/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
18/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6620	91.6400	91.6620	0.00
18/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6920	91.6600	91.6920	0.00
18/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7500	91.7300	91.7500	0.00
18/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.26	91.7800	91.7400	91.7800	0.00
18/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.9300	91.8700	91.9300	0.00
18/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.13	91.9000	91.8700	91.9000	0.00
18/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.91	92.1600	92.0900	92.1600	0.00
18/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.61	92.5100	92.3900	92.5100	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
18/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.58	92.6500	92.4200	92.6500	0.00
18/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.7310	92.6500	92.7310	0.00
18/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.38	92.7800	92.6200	92.7800	0.00
18/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.46	92.6400	92.5400	92.6400	0.00
18/01/2024	R035 On 01-February-24			Bond Future	11.48	87.6425	87.7864	87.6425	21,460.00
18/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1	0	0	0	400.00
18/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	121	0	0	0	400.00
18/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9904	10	10	10	0.00
18/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3775	4	4	4	0.00
18/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3825	4	4	4	0.00
18/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3725	4	4	4	0.00
18/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	26	0	0	0	0.00
18/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	23	0	0	0	0.00
18/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	25	0	0	0	0.00
18/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
18/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2130	2	2	2	0.00
18/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4901	5	5	5	0.00
18/01/2024	R035 On 02-May-24			Bond Future	11.58	85.0576	85.2045	85.0576	161,856.00
18/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1082	1	1	1	0.00
18/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1103	1	1	1	0.00
18/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1062	1	1	1	0.00
18/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3170	3	3	3	0.00
18/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3099	3	3	3	0.00
18/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3135	3	3	3	0.00
18/01/2024	R035 On 01-August-24			Bond Future	11.67	86.9357	87.0860	86.9357	0.00
18/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3186	3	3	3	0.00
18/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3156	3	3	3	0.00
18/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3216	3	3	3	0.00
18/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2493	3	2	3	0.00
18/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2537	3	3	3	0.00
18/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2515	3	3	3	0.00
18/01/2024	R035 On 07-November-24			Bond Future	11.80	84.4471	84.6013	84.4471	19,875.00
18/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4481	4	4	4	0.00
18/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4449	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
18/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4512	4	5	4	0.00
18/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2515	3	3	3	0.00
18/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2551	3	3	3	0.00
18/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2533	3	3	3	0.00
18/01/2024	R035 On 06-February-25			Bond Future	11.93	86.2541	86.4120	86.2541	0.00
18/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4982	5	5	5	0.00
18/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2591	3	3	3	0.00
18/01/2024	R053 On 01-February-24			Bond Future	12.32	98.3439	98.6157	98.3439	0.00
18/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4461	4	4	4	0.00
18/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4396	4	4	4	0.00
18/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4525	4	5	4	0.00
18/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	69	0	0	0	0.00
18/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	77	0	0	0	0.00
18/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	73	0	0	0	0.00
18/01/2024	R053 On 02-May-24			Bond Future	12.42	94.6412	94.9189	94.6412	5,189.00
18/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5712	6	6	6	0.00
18/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5762	6	6	6	0.00
18/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5662	5	6	5	0.00
18/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1454	2	1	2	0.00
18/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1419	2	1	2	0.00
18/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1436	2	1	2	0.00
18/01/2024	R053 On 01-August-24			Bond Future	12.53	96.7305	97.0144	96.7305	0.00
18/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6766	7	7	7	0.00
18/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6812	7	7	7	0.00
18/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6720	7	7	7	0.00
18/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2569	3	3	3	0.00
18/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2529	3	3	3	0.00
18/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2549	3	3	3	0.00
18/01/2024	R053 On 07-November-24			Bond Future	12.66	93.1128	93.4038	93.1128	0.00
18/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5618	5	6	5	0.00
18/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5658	6	6	6	0.00
18/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5578	5	6	5	0.00
18/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4676	5	5	5	0.00
18/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4617	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
18/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4646	5	5	5	0.00
18/01/2024	R053 On 06-February-25			Bond Future	12.79	95.1031	95.4006	95.1031	0.00
18/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6415	6	6	6	0.00
18/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5394	6	5	6	0.00
18/01/2024	R186 On 01-February-24			Bond Future	8.77	105.5838	105.6489	105.5838	33,214.00
18/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1888	2	2	2	0.00
18/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1863	2	2	2	0.00
18/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1913	2	2	2	0.00
18/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	2	0	0	0	0.00
18/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	2	0	0	0	0.00
18/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	2	0	0	0	0.00
18/01/2024	R186 On 02-May-24			Bond Future	8.75	107.9046	107.9710	107.9046	73,490.00
18/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	92	0	0	0	0.00
18/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	89	0	0	0	0.00
18/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	95	0	0	0	0.00
18/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2410	2	2	2	2,030.00
18/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3846	4	4	4	0.00
18/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	34	0	0	0	2,030.00
18/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	121	0	0	0	0.00
18/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1851	2	2	2	0.00
18/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1893	2	2	2	0.00
18/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1872	2	2	2	0.00
18/01/2024	R186 On 01-August-24			Bond Future	8.72	104.9784	105.0464	104.9784	0.00
18/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	916	1	1	1	0.00
18/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	929	1	1	1	0.00
18/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	904	1	1	1	0.00
18/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	987	1	1	1	0.00
18/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	969	1	1	1	0.00
18/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	978	1	1	1	0.00
18/01/2024	R186 On 07-November-24			Bond Future	8.71	107.4258	107.4958	107.4258	44,528.00
18/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1608	2	2	2	0.00
18/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1594	2	2	2	0.00
18/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1621	2	2	2	0.00
18/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	771	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
18/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	782	1	1	1	0.00
18/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	777	1	1	1	0.00
18/01/2024	R186 On 06-February-25			Bond Future	8.71	104.4094	104.4813	104.4094	0.00
18/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1449	1	1	1	0.00
18/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	907	1	1	1	0.00
18/01/2024	R202 On 01-February-24			Bond Future	259.50	259.1343	259.4966	259.1343	4,741.00
18/01/2024	R202 On 02-May-24			Bond Future	265.26	264.8946	265.2647	264.8946	4,858.00
18/01/2024	R202 On 01-August-24			Bond Future	266.09	265.7065	266.0852	265.7065	0.00
18/01/2024	R202 On 07-November-24			Bond Future	272.36	271.9711	272.3597	271.9711	6.00
18/01/2024	R202 On 06-February-25			Bond Future	273.02	272.6214	273.0196	272.6214	0.00
18/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6230	6	6	6	0.00
18/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/01/2024	R209 On 01-February-24			Bond Future	11.63	67.5664	67.6438	67.5664	6,066.00
18/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2408	2	2	2	0.00
18/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2450	2	2	2	0.00
18/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2366	2	2	2	0.00
18/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	71	0	0	0	0.00
18/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	63	0	0	0	0.00
18/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	67	0	0	0	0.00
18/01/2024	R209 On 02-May-24			Bond Future	11.72	65.8987	65.9777	65.8987	8,081.00
18/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	711	1	1	1	0.00
18/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	726	1	1	1	0.00
18/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	696	1	1	1	0.00
18/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3375	3	3	3	0.00
18/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3304	3	3	3	0.00
18/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3339	3	3	3	0.00
18/01/2024	R209 On 01-August-24			Bond Future	11.81	67.3536	67.4344	67.3536	1,690.00
18/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2392	2	2	2	0.00
18/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2367	2	2	2	0.00
18/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2417	2	2	2	0.00
18/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2484	3	2	3	0.00
18/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2528	3	3	3	0.00
18/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2506	3	3	3	0.00
18/01/2024	R209 On 07-November-24			Bond Future	11.93	65.7669	65.8499	65.7669	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
18/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3811	4	4	4	0.00
18/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3838	4	4	4	0.00
18/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3784	4	4	4	0.00
18/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2511	3	3	3	0.00
18/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2476	3	2	3	0.00
18/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2493	3	2	3	0.00
18/01/2024	R209 On 06-February-25			Bond Future	12.04	67.1738	67.2588	67.1738	0.00
18/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4340	4	4	4	0.00
18/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2589	3	3	3	0.00
18/01/2024	R210 On 01-February-24			Bond Future	234.41	234.3274	234.4116	234.3274	300.00
18/01/2024	R210 On 02-May-24			Bond Future	236.36	236.2758	236.3615	236.2758	198.00
18/01/2024	R210 On 01-August-24			Bond Future	241.64	241.5491	241.6372	241.5491	300.00
18/01/2024	R210 On 07-November-24			Bond Future	243.99	243.8970	243.9881	243.8970	60.00
18/01/2024	R210 On 06-February-25			Bond Future	249.27	249.1771	249.2711	249.1771	0.00
18/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9661	10	10	10	0.00
18/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/01/2024	R213 On 01-February-24			Bond Future	10.31	86.6243	86.7612	86.6243	21,975.00
18/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5910	6	6	6	0.00
18/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5870	6	6	6	0.00
18/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5950	6	6	6	0.00
18/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
18/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
18/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
18/01/2024	R213 On 02-May-24			Bond Future	10.37	84.9701	85.1099	84.9701	11,822.00
18/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1374	1	1	1	0.00
18/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1353	1	1	1	0.00
18/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1396	1	1	1	0.00
18/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1693	2	2	2	0.00
18/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1737	2	2	2	0.00
18/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1715	2	2	2	0.00
18/01/2024	R213 On 01-August-24			Bond Future	10.43	86.8463	86.9894	86.8463	0.00
18/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3181	3	3	3	0.00
18/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3209	3	3	3	0.00
18/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3154	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
18/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1384	1	1	1	0.00
18/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1358	1	1	1	0.00
18/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1371	1	1	1	0.00
18/01/2024	R213 On 07-November-24			Bond Future	10.52	85.3102	85.4569	85.3102	16,191.00
18/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4234	4	4	4	0.00
18/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4207	4	4	4	0.00
18/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4262	4	4	4	0.00
18/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1455	2	1	2	0.00
18/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1477	2	1	2	0.00
18/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1466	2	1	2	0.00
18/01/2024	R213 On 06-February-25			Bond Future	10.63	87.1366	87.2869	87.1366	0.00
18/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4454	4	4	4	0.00
18/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1664	2	2	2	0.00
18/01/2024	R214 On 01-February-24			Bond Future	12.10	62.6424	62.7939	62.6424	5,809.00
18/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	789	1	1	1	0.00
18/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	817	1	1	1	0.00
18/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	762	1	1	1	0.00
18/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	575	1	1	1	0.00
18/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	533	1	1	1	0.00
18/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	554	1	1	1	0.00
18/01/2024	R214 On 02-May-24			Bond Future	12.20	60.7152	60.8700	60.7152	21,048.00
18/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1703	2	2	2	6,610.00
18/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6178	6	6	6	0.00
18/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3882	4	4	4	0.00
18/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1654	2	2	2	10,000.00
18/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	488	0	0	0	0.00
18/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	499	0	0	0	0.00
18/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	477	0	0	0	0.00
18/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4163	4	4	4	0.00
18/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4081	4	4	4	0.00
18/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4122	4	4	4	0.00
18/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1969	2	2	2	0.00
18/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	784	1	1	1	16,610.00
18/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2017	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
18/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	328	0	0	0	16,610.00
18/01/2024	R214 On 01-August-24			Bond Future	12.29	62.0558	62.2141	62.0558	0.00
18/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2282	2	2	2	0.00
18/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2258	2	2	2	0.00
18/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2306	2	2	2	0.00
18/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2834	3	3	3	0.00
18/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2882	3	3	3	0.00
18/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2858	3	3	3	0.00
18/01/2024	R214 On 07-November-24			Bond Future	12.41	60.1955	60.3577	60.1955	0.00
18/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3684	4	4	4	0.00
18/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3711	4	4	4	0.00
18/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3657	4	4	4	0.00
18/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2782	3	3	3	0.00
18/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2744	3	3	3	0.00
18/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2763	3	3	3	0.00
18/01/2024	R214 On 06-February-25			Bond Future	12.53	61.4835	61.6495	61.4835	0.00
18/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4097	4	4	4	0.00
18/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3288	3	3	3	0.00
18/01/2024	R248 On 01-February-24			Bond Future	12.30	76.4617	76.6154	76.4617	15,261.00
18/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8378	8	8	8	0.00
18/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4443	4	4	4	0.00
18/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	437	0	0	0	0.00
18/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	458	0	0	0	0.00
18/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	417	0	0	0	0.00
18/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5811	6	6	6	0.00
18/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	816	1	1	1	0.00
18/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	3	0	0	0	0.00
18/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	802	1	1	1	0.00
18/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4927	5	5	5	0.00
18/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	3	0	0	0	0.00
18/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1345	1	1	1	0.00
18/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1267	1	1	1	0.00
18/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1305	1	1	1	0.00
18/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	18	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
18/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
18/01/2024	R248 On 02-May-24			Bond Future	12.40	73.6946	73.8516	73.6946	230,647.00
18/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	308	0	0	0	0.00
18/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2260	2	2	2	0.00
18/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5035	5	5	5	0.00
18/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	372	0	0	0	0.00
18/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	381	0	0	0	0.00
18/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	362	0	0	0	0.00
18/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6131	6	6	6	0.00
18/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6019	6	6	6	0.00
18/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6075	6	6	6	0.00
18/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	883	1	1	1	0.00
18/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2251	2	2	2	0.00
18/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6473	7	6	7	0.00
18/01/2024	R248 On 01-August-24			Bond Future	12.50	75.3217	75.4822	75.3217	13,000.00
18/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2602	3	3	3	0.00
18/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2630	3	3	3	0.00
18/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2574	3	3	3	0.00
18/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3730	4	4	4	0.00
18/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3670	4	4	4	0.00
18/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3700	4	4	4	0.00
18/01/2024	R248 On 07-November-24			Bond Future	12.63	72.6257	72.7903	72.6257	0.00
18/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4378	4	4	4	0.00
18/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4409	4	4	4	0.00
18/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4346	4	4	4	0.00
18/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3513	4	4	4	0.00
18/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3467	4	3	4	0.00
18/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3491	4	3	4	0.00
18/01/2024	R248 On 06-February-25			Bond Future	12.76	74.1792	74.3476	74.1792	0.00
18/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4331	4	4	4	0.00
18/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4600	5	5	5	0.00
18/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	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
18/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00