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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/01/2024 TO: 22/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	2025 On 01-February-24			Bond Future	176.42	176.3943	176.4237	176.3943	10,658.00
22/01/2024	2025 On 02-May-24			Bond Future	180.33	180.2988	180.3287	180.2988	8,445.00
22/01/2024	2025 On 01-August-24			Bond Future	182.50	182.4734	182.5045	182.4734	0.00
22/01/2024	2025 On 07-November-24			Bond Future	186.79	186.7619	186.7944	186.7619	75.00
22/01/2024	2029 On 01-February-24			Bond Future	129.33	129.2446	129.3284	129.2446	3,540.00
22/01/2024	2029 On 02-May-24			Bond Future	130.82	130.7368	130.8222	130.7368	7,075.00
22/01/2024	2029 On 01-August-24			Bond Future	133.74	133.6492	133.7368	133.6492	728.00
22/01/2024	2029 On 07-November-24			Bond Future	135.48	135.3851	135.4754	135.3851	66.00
22/01/2024	2029 On 06-February-25			Bond Future	138.41	138.3163	138.4091	138.3163	0.00
22/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6009	6	6	6	0.00
22/01/2024	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
22/01/2024	2030 On 01-February-24			Bond Future	9.71	92.3025	92.5183	92.3025	44,926.00
22/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6697	6	7	6	0.00
22/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6659	6	7	6	0.00
22/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6736	7	7	7	0.00
22/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6504	6	7	6	0.00
22/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1047	1	1	1	1,360.00
22/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	144	0	0	0	400.00
22/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1567	1	2	1	400.00
22/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9498	9	9	9	0.00
22/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2848	3	3	3	500.00
22/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8602	8	9	8	0.00
22/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	910	1	1	1	500.00
22/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1921	2	2	2	200.00
22/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5292	5	5	5	0.00
22/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8188	8	8	8	0.00
22/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8565	8	9	8	0.00
22/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1301	1	1	1	500.00
22/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
22/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	66	0	0	0	0.00
22/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
22/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	21	0	0	0	0.00
22/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
22/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	136	0	0	0	0.00
22/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	3	0	0	0	0.00
22/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
22/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	726	1	1	1	0.00
22/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
22/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	41	0	0	0	0.00
22/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
22/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	105	0	0	0	0.00
22/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2030 On 02-May-24			Bond Future	9.75	94.3228	94.5431	94.3228	130,390.00
22/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1457	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
22/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1434	1	1	1	0.00
22/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1480	1	1	1	0.00
22/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1120	1	1	1	1,000.00
22/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2335	2	2	2	1,000.00
22/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8488	8	8	8	0.00
22/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10058	10	10	10	0.00
22/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4467	4	4	4	1,080.00
22/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3782	4	4	4	500.00
22/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5529	5	6	5	500.00
22/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12738	13	13	13	0.00
22/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
22/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	120	0	0	0	0.00
22/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	305	0	0	0	0.00
22/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	6	0	0	0	1,080.00
22/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	211	0	0	0	0.00
22/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	21	0	0	0	1,000.00
22/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	684	1	1	1	0.00
22/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1506	2	2	2	0.00
22/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1167	1	1	1	0.00
22/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1203	1	1	1	0.00
22/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1185	1	1	1	0.00
22/01/2024	2030 On 01-August-24			Bond Future	9.80	92.3959	92.6213	92.3959	0.00
22/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3247	3	3	3	0.00
22/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3275	3	3	3	0.00
22/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3219	3	3	3	0.00
22/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	999	1	1	1	0.00
22/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	977	1	1	1	0.00
22/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	988	1	1	1	0.00
22/01/2024	2030 On 07-November-24			Bond Future	9.86	94.5425	94.7735	94.5425	1,652.00
22/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4308	4	4	4	0.00
22/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4336	4	4	4	0.00
22/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4280	4	4	4	0.00
22/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1010	1	1	1	0.00
22/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	993	1	1	1	0.00
22/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1002	1	1	1	0.00

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22/01/2024	2030 On 06-February-25			Bond Future	9.93	92.5566	92.7928	92.5566	0.00
22/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3987	4	4	4	0.00
22/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1301	2	1	2	0.00
22/01/2024	2032 On 01-February-24			Bond Future	10.61	90.1159	90.2192	90.1159	26,745.00
22/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5780	6	6	6	0.00
22/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5825	6	6	6	0.00
22/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5735	6	6	6	0.00
22/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1489	1	1	1	8,500.00
22/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6495	6	6	6	0.00
22/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	928	1	1	1	1,200.00
22/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9189	9	9	9	0.00
22/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	1,200.00
22/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	395	0	0	0	500.00
22/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2337	2	2	2	500.00
22/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9655	10	10	10	0.00
22/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1002	1	1	1	200.00
22/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5374	5	5	5	0.00
22/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8677	9	9	9	0.00
22/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3448	3	3	3	0.00
22/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4463	4	4	4	0.00
22/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3540	3	4	3	0.00
22/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1279	1	1	1	0.00
22/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	114	0	0	0	17,000.00
22/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	3	0	0	0	8,500.00
22/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	1	0	0	0	8,500.00
22/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	4	0	0	0	17,000.00
22/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
22/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
22/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	176	0	0	0	0.00
22/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
22/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	22	0	0	0	0.00
22/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	497	1	0	1	0.00
22/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	198	0	0	0	0.00
22/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3019	3	3	3	0.00

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22/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
22/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	82	0	0	0	0.00
22/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2032 On 02-May-24			Bond Future	10.69	87.9267	88.0320	87.9267	143,744.00
22/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	902	1	1	1	1,000.00
22/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2078	2	2	2	1,000.00
22/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9874	10	10	10	0.00
22/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3696	4	4	4	1,550.00
22/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1515	2	2	2	1,550.00
22/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11669	12	12	12	0.00
22/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1372	1	1	1	500.00
22/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2792	3	3	3	500.00
22/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10994	11	11	11	0.00
22/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1281	1	1	1	0.00
22/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1304	1	1	1	0.00
22/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1259	1	1	1	0.00
22/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1326	1	1	1	500.00
22/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3198	3	3	3	0.00
22/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5457	5	5	5	0.00
22/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	274	0	0	0	500.00
22/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	734	1	1	1	500.00
22/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1891	2	2	2	0.00
22/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1969	2	2	2	0.00
22/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1917	2	2	2	0.00
22/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1943	2	2	2	0.00
22/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	18	0	0	0	500.00
22/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	885	1	1	1	0.00
22/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	11	0	0	0	1,550.00
22/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	587	1	1	1	0.00
22/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1694	2	2	2	0.00
22/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	37	0	0	0	1,000.00
22/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1253	1	1	1	0.00

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22/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1840	2	2	2	0.00
22/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2491	3	2	3	0.00
22/01/2024	2032 On 01-August-24			Bond Future	10.77	89.8642	89.9721	89.8642	0.00
22/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3311	3	3	3	0.00
22/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3281	3	3	3	0.00
22/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3341	3	3	3	0.00
22/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1562	2	2	2	0.00
22/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1593	2	2	2	0.00
22/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1578	2	2	2	0.00
22/01/2024	2032 On 07-November-24			Bond Future	10.87	87.7853	87.8961	87.7853	1,526.00
22/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10787	11	11	11	0.00
22/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4867	5	5	5	1,615.00
22/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4369	4	4	4	0.00
22/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4339	4	4	4	0.00
22/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4399	4	4	4	0.00
22/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1620	2	2	2	0.00
22/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1647	2	2	2	0.00
22/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1633	2	2	2	0.00
22/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	317	0	0	0	1,615.00
22/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1435	2	1	2	0.00
22/01/2024	2032 On 06-February-25			Bond Future	10.97	89.6633	89.7768	89.6633	0.00
22/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4811	5	5	5	0.00
22/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1582	2	2	2	0.00
22/01/2024	2033 On 01-February-24			Bond Future	122.37	122.3498	122.3721	122.3498	2,879.00
22/01/2024	2033 On 02-May-24			Bond Future	123.62	123.5928	123.6153	123.5928	1,160.00
22/01/2024	2033 On 01-August-24			Bond Future	126.37	126.3461	126.3694	126.3461	5,737.00
22/01/2024	2033 On 07-November-24			Bond Future	127.84	127.8129	127.8374	127.8129	0.00
22/01/2024	2033 On 06-February-25			Bond Future	130.61	130.5805	130.6059	130.5805	0.00
22/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5666	6	6	6	0.00
22/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2037 On 01-February-24			Bond Future	11.84	78.0430	78.2690	78.0430	81,580.00
22/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2603	2	3	2	0.00
22/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2554	2	3	2	0.00
22/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2653	2	3	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
22/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10329	10	10	10	0.00
22/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5660	5	6	5	0.00
22/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1509	1	2	1	2,500.00
22/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	2,500.00
22/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	150	0	0	0	0.00
22/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
22/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	28	0	0	0	0.00
22/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	33	0	0	0	0.00
22/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	30	0	0	0	0.00
22/01/2024	2037 On 02-May-24			Bond Future	11.94	79.7512	79.9820	79.7512	61,940.00
22/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	732	1	1	1	0.00
22/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	716	1	1	1	0.00
22/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	749	1	1	1	0.00
22/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3480	4	3	4	0.00
22/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3561	4	4	4	0.00
22/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3520	4	4	4	0.00
22/01/2024	2037 On 01-August-24			Bond Future	12.05	77.2528	77.4888	77.2528	72,241.00
22/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9104	9	9	9	0.00
22/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6548	6	7	6	0.00
22/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2816	3	3	3	0.00
22/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2845	3	3	3	1,383.00
22/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2787	3	3	3	0.00
22/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2597	3	3	3	0.00
22/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2551	3	3	3	0.00
22/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2574	3	3	3	0.00
22/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	949	1	1	1	1,383.00
22/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	514	1	1	1	1,383.00
22/01/2024	2037 On 07-November-24			Bond Future	12.18	79.0468	79.2887	79.0468	9,175.00
22/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4511	5	5	5	0.00
22/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4543	5	5	5	0.00
22/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4479	5	4	5	0.00
22/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2484	3	2	3	0.00
22/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2448	3	2	3	0.00
22/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2466	3	2	3	0.00
22/01/2024	2037 On 06-February-25			Bond Future	12.31	76.4777	76.7250	76.4777	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
22/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5126	5	5	5	0.00
22/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2861	3	3	3	0.00
22/01/2024	2038 On 01-February-24			Bond Future	131.53	131.3574	131.5315	131.3574	1,019.00
22/01/2024	2038 On 02-May-24			Bond Future	134.44	134.2651	134.4428	134.2651	4,973.00
22/01/2024	2038 On 01-August-24			Bond Future	135.37	135.1839	135.3661	135.1839	0.00
22/01/2024	2038 On 07-November-24			Bond Future	138.55	138.3604	138.5473	138.3604	0.00
22/01/2024	2038 On 06-February-25			Bond Future	139.42	139.2312	139.4230	139.2312	0.00
22/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4193	4	4	4	0.00
22/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2040 On 01-February-24			Bond Future	12.17	77.6887	78.0123	77.6887	26,832.00
22/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1216	1	1	1	0.00
22/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1056	1	1	1	0.00
22/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4007	4	4	4	0.00
22/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9006	9	9	9	0.00
22/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1258	1	1	1	0.00
22/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1175	1	1	1	0.00
22/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	289	1	0	1	0.00
22/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	259	0	0	0	0.00
22/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	5	0	0	0	0.00
22/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	340	1	0	1	0.00
22/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	274	1	0	1	0.00
22/01/2024	2040 On 02-May-24			Bond Future	12.29	79.3891	79.7196	79.3891	126,723.00
22/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	536	1	1	1	0.00
22/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	550	1	1	1	0.00
22/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	523	1	1	1	0.00
22/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4559	5	5	5	0.00
22/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4463	5	4	5	0.00
22/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4511	5	5	5	0.00
22/01/2024	2040 On 01-August-24			Bond Future	12.40	76.6324	76.9703	76.6324	2,992.00
22/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2584	3	3	3	0.00
22/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2556	3	3	3	0.00
22/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2614	3	3	3	0.00
22/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2958	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
22/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3012	3	3	3	0.00
22/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2985	3	3	3	0.00
22/01/2024	2040 On 07-November-24			Bond Future	12.53	78.4118	78.7579	78.4118	8,697.00
22/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4542	5	5	5	0.00
22/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4509	4	5	4	0.00
22/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4575	5	5	5	0.00
22/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2815	3	3	3	0.00
22/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2855	3	3	3	0.00
22/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2835	3	3	3	0.00
22/01/2024	2040 On 06-February-25			Bond Future	12.66	75.5782	75.9320	75.5782	0.00
22/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4889	5	5	5	0.00
22/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3382	4	3	4	0.00
22/01/2024	2044 On 01-February-24			Bond Future	12.27	73.7598	74.0843	73.7598	22,124.00
22/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5292	5	5	5	0.00
22/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	655	1	1	1	0.00
22/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	626	1	1	1	0.00
22/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	686	1	1	1	0.00
22/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4004	4	4	4	0.00
22/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	6	0	0	0	15,000.00
22/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	594	1	1	1	0.00
22/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	649	1	1	1	0.00
22/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	621	1	1	1	0.00
22/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	1	0	0	0	5,000.00
22/01/2024	2044 On 02-May-24			Bond Future	12.38	75.3742	75.7057	75.3742	72,316.00
22/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	458	1	0	1	0.00
22/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	446	1	0	1	0.00
22/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	470	1	0	1	0.00
22/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4713	5	5	5	0.00
22/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4813	5	5	5	0.00
22/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4763	5	5	5	0.00
22/01/2024	2044 On 01-August-24			Bond Future	12.49	72.6542	72.9931	72.6542	26,240.00
22/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2260	2	2	2	0.00
22/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2287	2	2	2	0.00
22/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2233	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
22/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3452	4	3	4	0.00
22/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3391	4	3	4	0.00
22/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3422	4	3	4	0.00
22/01/2024	2044 On 07-November-24			Bond Future	12.62	74.3411	74.6883	74.3411	0.00
22/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4424	4	4	4	0.00
22/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4457	5	4	5	0.00
22/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4392	4	4	4	0.00
22/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2884	3	3	3	0.00
22/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2842	3	3	3	0.00
22/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2863	3	3	3	0.00
22/01/2024	2044 On 06-February-25			Bond Future	12.75	71.5457	71.9005	71.5457	0.00
22/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4919	5	5	5	0.00
22/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3477	4	3	4	0.00
22/01/2024	2046 On 01-February-24			Bond Future	115.55	114.9177	115.5535	114.9177	11,523.00
22/01/2024	2046 On 02-May-24			Bond Future	115.96	115.3109	115.9605	115.3109	15,355.00
22/01/2024	2046 On 01-August-24			Bond Future	118.54	117.8795	118.5438	117.8795	0.00
22/01/2024	2046 On 07-November-24			Bond Future	119.12	118.4411	119.1219	118.4411	0.00
22/01/2024	2046 On 06-February-25			Bond Future	121.70	121.0045	121.7004	121.0045	0.00
22/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7690	7	8	7	0.00
22/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/01/2024	2050 On 01-February-24			Bond Future	115.18	114.5722	115.1833	114.5722	9,650.00
22/01/2024	2050 On 02-May-24			Bond Future	117.73	117.1083	117.7328	117.1083	13,039.00
22/01/2024	2050 On 01-August-24			Bond Future	118.05	117.4097	118.0484	117.4097	0.00
22/01/2024	2050 On 07-November-24			Bond Future	120.82	120.1686	120.8226	120.1686	0.00
22/01/2024	2050 On 06-February-25			Bond Future	121.07	120.4018	121.0709	120.4018	0.00
22/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5471	5	5	5	0.00
22/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	AL37 On 01-February-24			Index Future	947.40	945.2570	947.4030	945.2570	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
22/01/2024	AL37 On 02-May-24			Index Future	968.14	965.9470	968.1350	965.9470	0.00
22/01/2024	AL37 On 01-August-24			Index Future	989.48	987.2380	989.4780	987.2380	0.00
22/01/2024	AL37 On 07-November-24			Index Future	1012.51	1010.2060	1012.5110	1010.2060	0.00
22/01/2024	AL37 On 06-February-25			Index Future	1034.24	1031.8720	1034.2360	1031.8720	0.00
22/01/2024	AL7T On 01-February-24			Index Future	1096.41	1094.1960	1096.4060	1094.1960	0.00
22/01/2024	AL7T On 02-May-24			Index Future	1120.40	1118.1450	1120.3990	1118.1450	0.00
22/01/2024	AL7T On 01-August-24			Index Future	1145.10	1142.7910	1145.0990	1142.7910	0.00
22/01/2024	AL7T On 07-November-24			Index Future	1171.75	1169.3790	1171.7540	1169.3790	0.00
22/01/2024	AL7T On 06-February-25			Index Future	1196.90	1194.4580	1196.8970	1194.4580	0.00
22/01/2024	ALBI On 01-February-24			Index Future	948.54	946.1070	948.5400	946.1070	84.00
22/01/2024	ALBI On 02-May-24			Index Future	969.30	966.8150	969.2970	966.8150	20.00
22/01/2024	ALBI On 01-August-24			Index Future	990.67	988.1250	990.6660	988.1250	0.00
22/01/2024	ALBI On 07-November-24			Index Future	1013.73	1011.1140	1013.7260	1011.1140	0.00
22/01/2024	ALBI On 06-February-25			Index Future	1035.48	1032.8000	1035.4780	1032.8000	0.00
22/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	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
22/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	ES33 On 01-February-24			Bond Future	12.21	76.5742	76.7406	76.5742	0.00
22/01/2024	ES33 On 02-May-24			Bond Future	12.34	74.4708	74.6409	74.4708	0.00
22/01/2024	ES33 On 01-August-24			Bond Future	12.47	76.1296	76.3036	76.1296	0.00
22/01/2024	ES33 On 07-November-24			Bond Future	12.64	74.1146	74.2930	74.1146	0.00
22/01/2024	ES33 On 06-February-25			Bond Future	12.81	75.7162	75.8987	75.7162	0.00
22/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2167	2	2	2	0.00
22/01/2024	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
22/01/2024	ES42 On 01-February-24			Bond Future	12.87	71.6745	71.9429	71.6745	0.00
22/01/2024	ES42 On 02-May-24			Bond Future	13.00	68.9986	69.2729	68.9986	0.00
22/01/2024	ES42 On 01-August-24			Bond Future	13.13	70.5351	70.8156	70.5351	0.00
22/01/2024	ES42 On 07-November-24			Bond Future	13.28	67.9228	68.2102	67.9228	0.00
22/01/2024	ES42 On 06-February-25			Bond Future	13.44	69.3884	69.6823	69.3884	0.00
22/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1289	1	1	1	0.00
22/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/01/2024	GOVI On 01-February-24			GOVI	935.05	932.6350	935.0450	932.6350	236.00
22/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	550650	53	55	53	0.00
22/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	550550	53	55	53	0.00
22/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	550450	53	55	53	0.00
22/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 02-May-24			GOVI	955.51	953.0480	955.5070	953.0480	487.00
22/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	45370	2	5	2	0.00
22/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	45270	2	5	2	0.00
22/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	45170	2	5	2	0.00
22/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 01-August-24			GOVI	976.57	974.0550	976.5720	974.0550	0.00
22/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	331920	31	33	31	0.00
22/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	331820	31	33	31	0.00
22/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	332020	31	33	31	0.00
22/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 07-November-24			GOVI	999.30	996.7170	999.3040	996.7170	0.00
22/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	505140	48	51	48	0.00
22/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	505040	48	51	48	0.00
22/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	505240	48	51	48	0.00
22/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/01/2024	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
22/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/01/2024	GOVI On 06-February-25			GOVI	1020.75	1018.0940	1020.7460	1018.0940	0.00
22/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	487460	46	49	46	0.00
22/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/01/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2024	IGOV On 01-February-24			Index Future	346.01	345.2350	346.0100	345.2350	598.00
22/01/2024	IGOV On 02-May-24			Index Future	353.67	352.8770	353.6670	352.8770	24.00
22/01/2024	IGOV On 01-August-24			Index Future	361.55	360.7390	361.5480	360.7390	0.00
22/01/2024	IGOV On 07-November-24			Index Future	370.05	369.2200	370.0530	369.2200	0.00
22/01/2024	IGOV On 06-February-25			Index Future	378.07	377.2180	378.0730	377.2180	0.00
22/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
22/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6410	91.6500	91.6410	0.00
22/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6600	91.6500	91.6600	0.00
22/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
22/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.7400	91.7700	91.7400	0.00
22/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.8690	91.9000	91.8690	0.00
22/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.10	91.8690	91.9000	91.8690	0.00
22/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.90	92.0880	92.1000	92.0880	0.00
22/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	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
22/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.56	92.4160	92.4400	92.4160	0.00
22/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.38	92.6500	92.6200	92.6500	0.00
22/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.6160	92.5900	92.6160	0.00
22/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.47	92.5370	92.5300	92.5370	0.00
22/01/2024	R035 On 01-February-24			Bond Future	11.39	88.0121	88.2951	88.0121	21,360.00
22/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0	0	0	0	400.00
22/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	104	0	0	0	400.00
22/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10412	10	10	10	0.00
22/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4261	4	4	4	0.00
22/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4312	4	4	4	0.00
22/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4210	4	4	4	0.00
22/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	2	0	0	0	0.00
22/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	2	0	0	0	0.00
22/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	2	0	0	0	0.00
22/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
22/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1605	2	2	2	0.00
22/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4391	5	4	5	0.00
22/01/2024	R035 On 02-May-24			Bond Future	11.48	85.4274	85.7164	85.4274	162,456.00
22/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1143	1	1	1	0.00
22/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1166	1	1	1	0.00
22/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1122	1	1	1	0.00
22/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2718	3	3	3	0.00
22/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2650	3	3	3	0.00
22/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2684	3	3	3	0.00
22/01/2024	R035 On 01-August-24			Bond Future	11.57	87.3101	87.6057	87.3101	0.00
22/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3261	3	3	3	0.00
22/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3230	3	3	3	0.00
22/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3294	3	3	3	0.00
22/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2051	2	2	2	0.00
22/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2091	2	2	2	0.00
22/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2071	2	2	2	0.00
22/01/2024	R035 On 07-November-24			Bond Future	11.70	84.8237	85.1265	84.8237	19,875.00
22/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4678	5	5	5	0.00
22/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4645	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
22/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4711	5	5	5	0.00
22/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2188	2	2	2	0.00
22/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2222	2	2	2	0.00
22/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2205	2	2	2	0.00
22/01/2024	R035 On 06-February-25			Bond Future	11.82	86.6389	86.9485	86.6389	0.00
22/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5070	5	5	5	0.00
22/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2143	3	2	3	0.00
22/01/2024	R053 On 01-February-24			Bond Future	12.21	98.9252	99.4282	98.9252	0.00
22/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5209	5	5	5	0.00
22/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5141	5	5	5	0.00
22/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5277	5	5	5	0.00
22/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	8	0	0	0	0.00
22/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	10	0	0	0	0.00
22/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	9	0	0	0	0.00
22/01/2024	R053 On 02-May-24			Bond Future	12.31	95.2262	95.7401	95.2262	5,189.00
22/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6080	6	6	6	0.00
22/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6134	6	6	6	0.00
22/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6026	6	6	6	0.00
22/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	998	1	1	1	0.00
22/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	970	1	1	1	0.00
22/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	984	1	1	1	0.00
22/01/2024	R053 On 01-August-24			Bond Future	12.42	97.3245	97.8499	97.3245	0.00
22/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7026	7	7	7	0.00
22/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7075	7	7	7	0.00
22/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6978	7	7	7	0.00
22/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1992	2	2	2	0.00
22/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1957	2	2	2	0.00
22/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1974	2	2	2	0.00
22/01/2024	R053 On 07-November-24			Bond Future	12.54	93.7134	94.2514	93.7134	0.00
22/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5830	6	6	6	0.00
22/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5873	6	6	6	0.00
22/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5788	6	6	6	0.00
22/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4039	5	4	5	0.00
22/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	3984	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
22/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4012	5	4	5	0.00
22/01/2024	R053 On 06-February-25			Bond Future	12.67	95.7166	96.2665	95.7166	0.00
22/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6510	7	7	7	0.00
22/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4624	5	5	5	0.00
22/01/2024	R186 On 01-February-24			Bond Future	8.71	105.7255	105.7905	105.7255	33,214.00
22/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2028	2	2	2	0.00
22/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2003	2	2	2	0.00
22/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2053	2	2	2	0.00
22/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R186 On 02-May-24			Bond Future	8.69	108.0395	108.1058	108.0395	79,550.00
22/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	90	0	0	0	0.00
22/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	86	0	0	0	0.00
22/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	93	0	0	0	0.00
22/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2511	2	3	2	2,030.00
22/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3969	4	4	4	0.00
22/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	22	0	0	0	2,030.00
22/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	87	0	0	0	0.00
22/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1714	2	2	2	0.00
22/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1756	2	2	2	0.00
22/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1735	2	2	2	0.00
22/01/2024	R186 On 01-August-24			Bond Future	8.66	105.1120	105.1798	105.1120	0.00
22/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	883	1	1	1	0.00
22/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	896	1	1	1	0.00
22/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	871	1	1	1	0.00
22/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	820	1	1	1	0.00
22/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	803	1	1	1	0.00
22/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	811	1	1	1	0.00
22/01/2024	R186 On 07-November-24			Bond Future	8.64	107.5542	107.6241	107.5542	44,528.00
22/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1626	2	2	2	0.00
22/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1612	2	2	2	0.00
22/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1640	2	2	2	0.00
22/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	662	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
22/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	672	1	1	1	0.00
22/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	667	1	1	1	0.00
22/01/2024	R186 On 06-February-25			Bond Future	8.64	104.5406	104.6124	104.5406	0.00
22/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1475	1	1	1	0.00
22/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	802	1	1	1	0.00
22/01/2024	R202 On 01-February-24			Bond Future	259.17	259.5398	259.1659	259.5398	4,741.00
22/01/2024	R202 On 02-May-24			Bond Future	264.90	265.2848	264.9022	265.2848	4,858.00
22/01/2024	R202 On 01-August-24			Bond Future	265.70	266.0944	265.7042	266.0944	0.00
22/01/2024	R202 On 07-November-24			Bond Future	271.95	272.3475	271.9491	272.3475	6.00
22/01/2024	R202 On 06-February-25			Bond Future	272.60	273.0056	272.6003	273.0056	0.00
22/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5810	6	6	6	0.00
22/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R209 On 01-February-24			Bond Future	11.55	67.8412	68.0160	67.8412	4,668.00
22/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2726	3	3	3	0.00
22/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2771	3	3	3	0.00
22/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2682	3	3	3	0.00
22/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	14	0	0	0	0.00
22/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	12	0	0	0	0.00
22/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	13	0	0	0	0.00
22/01/2024	R209 On 02-May-24			Bond Future	11.64	66.1733	66.3518	66.1733	10,325.00
22/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	678	1	1	1	0.00
22/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	693	1	1	1	0.00
22/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	663	1	1	1	0.00
22/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2968	3	3	3	0.00
22/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2898	3	3	3	0.00
22/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2933	3	3	3	0.00
22/01/2024	R209 On 01-August-24			Bond Future	11.73	67.6315	67.8141	67.6315	1,690.00
22/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2461	2	2	2	0.00
22/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2434	2	2	2	0.00
22/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2487	3	2	3	0.00
22/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2174	2	2	2	0.00
22/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2215	2	2	2	0.00
22/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2195	2	2	2	0.00
22/01/2024	R209 On 07-November-24			Bond Future	11.85	66.0462	66.2332	66.0462	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
22/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3833	4	4	4	0.00
22/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3861	4	4	4	0.00
22/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3804	4	4	4	0.00
22/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2148	2	2	2	0.00
22/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2115	2	2	2	0.00
22/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2131	2	2	2	0.00
22/01/2024	R209 On 06-February-25			Bond Future	11.96	67.4591	67.6504	67.4591	0.00
22/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4415	4	4	4	0.00
22/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2272	3	2	3	0.00
22/01/2024	R210 On 01-February-24			Bond Future	234.31	234.4473	234.3052	234.4473	300.00
22/01/2024	R210 On 02-May-24			Bond Future	236.23	236.3765	236.2310	236.3765	198.00
22/01/2024	R210 On 01-August-24			Bond Future	241.49	241.6423	241.4939	241.6423	300.00
22/01/2024	R210 On 07-November-24			Bond Future	243.82	243.9736	243.8231	243.9736	60.00
22/01/2024	R210 On 06-February-25			Bond Future	249.10	249.2551	249.1022	249.2551	0.00
22/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9492	10	9	10	0.00
22/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R213 On 01-February-24			Bond Future	10.24	86.9417	87.0345	86.9417	16,380.00
22/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6183	6	6	6	0.00
22/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6143	6	6	6	0.00
22/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6223	6	6	6	0.00
22/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R213 On 02-May-24			Bond Future	10.31	85.2866	85.3813	85.2866	23,337.00
22/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1395	1	1	1	0.00
22/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1372	1	1	1	0.00
22/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1417	1	1	1	0.00
22/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1443	2	1	2	0.00
22/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1485	2	1	2	0.00
22/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1464	2	1	2	0.00
22/01/2024	R213 On 01-August-24			Bond Future	10.37	87.1662	87.2632	87.1662	0.00
22/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3226	3	3	3	0.00
22/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3254	3	3	3	0.00
22/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3197	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
22/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1154	1	1	1	0.00
22/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1129	1	1	1	0.00
22/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1141	1	1	1	0.00
22/01/2024	R213 On 07-November-24			Bond Future	10.46	85.6309	85.7305	85.6309	16,191.00
22/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4325	4	4	4	0.00
22/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4297	4	4	4	0.00
22/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4354	4	4	4	0.00
22/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1273	1	1	1	0.00
22/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1294	1	1	1	0.00
22/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1283	1	1	1	0.00
22/01/2024	R213 On 06-February-25			Bond Future	10.55	87.4643	87.5663	87.4643	0.00
22/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4492	5	4	5	0.00
22/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1423	2	1	2	0.00
22/01/2024	R214 On 01-February-24			Bond Future	12.01	62.9696	63.2206	62.9696	5,809.00
22/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	934	1	1	1	0.00
22/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	968	1	1	1	0.00
22/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	901	1	1	1	0.00
22/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	287	0	0	0	0.00
22/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	258	0	0	0	0.00
22/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	272	0	0	0	0.00
22/01/2024	R214 On 02-May-24			Bond Future	12.11	61.0440	61.3003	61.0440	21,048.00
22/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1747	2	2	2	6,610.00
22/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6486	6	6	6	0.00
22/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4079	4	4	4	0.00
22/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1694	2	2	2	10,000.00
22/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	465	1	0	1	0.00
22/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	476	1	0	1	0.00
22/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	453	1	0	1	0.00
22/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3709	4	4	4	0.00
22/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3628	4	4	4	0.00
22/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3668	4	4	4	0.00
22/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1583	2	2	2	0.00
22/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	551	1	1	1	16,610.00
22/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1627	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
22/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	205	0	0	0	16,610.00
22/01/2024	R214 On 01-August-24			Bond Future	12.20	62.3893	62.6514	62.3893	0.00
22/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2297	2	2	2	0.00
22/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2272	2	2	2	0.00
22/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2323	2	2	2	0.00
22/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2413	3	2	3	0.00
22/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2459	3	2	3	0.00
22/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2436	3	2	3	0.00
22/01/2024	R214 On 07-November-24			Bond Future	12.32	60.5321	60.8006	60.5321	0.00
22/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3798	4	4	4	0.00
22/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3825	4	4	4	0.00
22/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3770	4	4	4	0.00
22/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2451	3	2	3	0.00
22/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2416	3	2	3	0.00
22/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2434	3	2	3	0.00
22/01/2024	R214 On 06-February-25			Bond Future	12.43	61.8273	62.1018	61.8273	0.00
22/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4138	4	4	4	0.00
22/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2876	3	3	3	0.00
22/01/2024	R248 On 01-February-24			Bond Future	12.20	76.8569	77.1897	76.8569	15,261.00
22/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8952	9	9	9	0.00
22/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5001	5	5	5	0.00
22/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	506	0	1	0	0.00
22/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	532	1	1	1	0.00
22/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	480	0	0	0	0.00
22/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6382	6	6	6	0.00
22/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	989	1	1	1	0.00
22/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	1	0	0	0	0.00
22/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	400	1	0	1	0.00
22/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4351	5	4	5	0.00
22/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	834	1	1	1	0.00
22/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	767	1	1	1	0.00
22/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	800	1	1	1	0.00
22/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	1	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
22/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
22/01/2024	R248 On 02-May-24			Bond Future	12.30	74.0915	74.4315	74.0915	238,797.00
22/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	300	0	0	0	0.00
22/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2412	2	2	2	0.00
22/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5375	5	5	5	0.00
22/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	367	0	0	0	0.00
22/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	378	0	0	0	0.00
22/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	357	0	0	0	0.00
22/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5546	6	6	6	0.00
22/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5435	6	5	6	0.00
22/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5490	6	5	6	0.00
22/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	643	1	1	1	0.00
22/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1824	2	2	2	0.00
22/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5885	6	6	6	0.00
22/01/2024	R248 On 01-August-24			Bond Future	12.40	75.7244	76.0720	75.7244	13,000.00
22/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2618	3	3	3	0.00
22/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2648	3	3	3	0.00
22/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2589	3	3	3	0.00
22/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3155	4	3	4	0.00
22/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3098	4	3	4	0.00
22/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3127	4	3	4	0.00
22/01/2024	R248 On 07-November-24			Bond Future	12.52	73.0321	73.3881	73.0321	0.00
22/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4517	5	5	5	0.00
22/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4549	5	5	5	0.00
22/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4484	4	4	4	0.00
22/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3053	3	3	3	0.00
22/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3010	3	3	3	0.00
22/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3031	3	3	3	0.00
22/01/2024	R248 On 06-February-25			Bond Future	12.65	74.5944	74.9583	74.5944	0.00
22/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4354	4	4	4	0.00
22/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4012	4	4	4	0.00
22/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	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
22/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00