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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/01/2024 TO: 23/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	2025 On 01-February-24			Bond Future	176.45	176.4237	176.4532	176.4237	10,658.00
23/01/2024	2025 On 02-May-24			Bond Future	180.36	180.3287	180.3586	180.3287	8,445.00
23/01/2024	2025 On 01-August-24			Bond Future	182.54	182.5045	182.5351	182.5045	0.00
23/01/2024	2025 On 07-November-24			Bond Future	186.83	186.7944	186.8265	186.7944	75.00
23/01/2024	2029 On 01-February-24			Bond Future	129.32	129.3284	129.3188	129.3284	3,540.00
23/01/2024	2029 On 02-May-24			Bond Future	130.81	130.8222	130.8122	130.8222	7,075.00
23/01/2024	2029 On 01-August-24			Bond Future	133.73	133.7368	133.7268	133.7368	728.00
23/01/2024	2029 On 07-November-24			Bond Future	135.47	135.4754	135.4655	135.4754	66.00
23/01/2024	2029 On 06-February-25			Bond Future	138.40	138.4091	138.3995	138.4091	0.00
23/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5999	6	6	6	0.00
23/01/2024	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
23/01/2024	2030 On 01-February-24			Bond Future	9.74	92.5183	92.3925	92.5183	44,926.00
23/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6572	7	7	7	0.00
23/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6533	7	7	7	0.00
23/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6610	7	7	7	0.00
23/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6378	7	6	7	0.00
23/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	931	1	1	1	1,360.00
23/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	100	0	0	0	400.00
23/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1443	2	1	2	400.00
23/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9372	9	9	9	0.00
23/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2722	3	3	3	500.00
23/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8476	9	8	9	0.00
23/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	798	1	1	1	500.00
23/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1795	2	2	2	200.00
23/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5166	5	5	5	0.00
23/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8062	8	8	8	0.00
23/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8439	9	8	9	0.00
23/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1180	1	1	1	500.00
23/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
23/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	71	0	0	0	0.00
23/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
23/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	21	0	0	0	0.00
23/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
23/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	149	0	0	0	0.00
23/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	3	0	0	0	0.00
23/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
23/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	808	1	1	1	0.00
23/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
23/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	43	0	0	0	0.00
23/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
23/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	115	0	0	0	0.00
23/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2030 On 02-May-24			Bond Future	9.79	94.5431	94.4144	94.5431	130,390.00
23/01/2024	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
23/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1360	1	1	1	0.00
23/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1404	1	1	1	0.00
23/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1056	1	1	1	1,000.00
23/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2241	2	2	2	1,000.00
23/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8360	8	8	8	0.00
23/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9930	10	10	10	0.00
23/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4350	4	4	4	1,080.00
23/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3669	4	4	4	500.00
23/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5407	6	5	6	500.00
23/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12609	13	13	13	0.00
23/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
23/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	126	0	0	0	0.00
23/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	321	0	0	0	0.00
23/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	6	0	0	0	1,080.00
23/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	222	0	0	0	0.00
23/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	22	0	0	0	1,000.00
23/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	718	1	1	1	0.00
23/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1570	2	2	2	0.00
23/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1220	1	1	1	0.00
23/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1257	1	1	1	0.00
23/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1239	1	1	1	0.00
23/01/2024	2030 On 01-August-24			Bond Future	9.84	92.6213	92.4899	92.6213	0.00
23/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3152	3	3	3	0.00
23/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3180	3	3	3	0.00
23/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3125	3	3	3	0.00
23/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1036	1	1	1	0.00
23/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1014	1	1	1	0.00
23/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1025	1	1	1	0.00
23/01/2024	2030 On 07-November-24			Bond Future	9.90	94.7735	94.6394	94.7735	1,652.00
23/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4207	4	4	4	0.00
23/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4235	4	4	4	0.00
23/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4180	4	4	4	0.00
23/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1044	1	1	1	0.00
23/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1026	1	1	1	0.00
23/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1035	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
23/01/2024	2030 On 06-February-25			Bond Future	9.97	92.7928	92.6562	92.7928	0.00
23/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3892	4	4	4	0.00
23/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1342	1	1	1	0.00
23/01/2024	2032 On 01-February-24			Bond Future	10.62	90.2192	90.1742	90.2192	26,745.00
23/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5735	6	6	6	0.00
23/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5780	6	6	6	0.00
23/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5690	6	6	6	0.00
23/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1436	1	1	1	8,500.00
23/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6450	6	6	6	0.00
23/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	874	1	1	1	1,200.00
23/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9144	9	9	9	0.00
23/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	1,200.00
23/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	352	0	0	0	500.00
23/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2288	2	2	2	500.00
23/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9610	10	10	10	0.00
23/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	949	1	1	1	200.00
23/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5329	5	5	5	0.00
23/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8632	9	9	9	0.00
23/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3402	3	3	3	0.00
23/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4418	4	4	4	0.00
23/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3495	4	3	4	0.00
23/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1226	1	1	1	0.00
23/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	105	0	0	0	17,000.00
23/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	2	0	0	0	8,500.00
23/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0	0	0	0	8,500.00
23/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	2	0	0	0	17,000.00
23/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
23/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
23/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	167	0	0	0	0.00
23/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
23/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	18	0	0	0	0.00
23/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	499	0	0	0	0.00
23/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	190	0	0	0	0.00
23/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3064	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
23/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
23/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	75	0	0	0	0.00
23/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2032 On 02-May-24			Bond Future	10.70	88.0320	87.9860	88.0320	143,781.00
23/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	878	1	1	1	1,000.00
23/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2043	2	2	2	1,000.00
23/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9828	10	10	10	0.00
23/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3654	4	4	4	1,550.00
23/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1485	2	1	2	1,550.00
23/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11622	12	12	12	0.00
23/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1343	1	1	1	500.00
23/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2753	3	3	3	500.00
23/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10948	11	11	11	0.00
23/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1253	1	1	1	0.00
23/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1275	1	1	1	0.00
23/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1231	1	1	1	0.00
23/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1298	1	1	1	500.00
23/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3158	3	3	3	0.00
23/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5412	5	5	5	0.00
23/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	275	0	0	0	500.00
23/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	739	1	1	1	500.00
23/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1909	2	2	2	0.00
23/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1988	2	2	2	0.00
23/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1935	2	2	2	0.00
23/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1961	2	2	2	0.00
23/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	18	0	0	0	500.00
23/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	893	1	1	1	0.00
23/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	11	0	0	0	1,550.00
23/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	591	1	1	1	0.00
23/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1709	2	2	2	0.00
23/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	37	0	0	0	1,000.00
23/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1264	1	1	1	0.00

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23/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1857	2	2	2	0.00
23/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2514	2	3	2	0.00
23/01/2024	2032 On 01-August-24			Bond Future	10.78	89.9721	89.9252	89.9721	0.00
23/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3276	3	3	3	0.00
23/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3246	3	3	3	0.00
23/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3306	3	3	3	0.00
23/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1574	2	2	2	0.00
23/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1605	2	2	2	0.00
23/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1589	2	2	2	0.00
23/01/2024	2032 On 07-November-24			Bond Future	10.88	87.8961	87.8484	87.8961	1,526.00
23/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10741	11	11	11	0.00
23/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4829	5	5	5	1,615.00
23/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4333	4	4	4	0.00
23/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4302	4	4	4	0.00
23/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4363	4	4	4	0.00
23/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1631	2	2	2	0.00
23/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1658	2	2	2	0.00
23/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1645	2	2	2	0.00
23/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	318	0	0	0	1,615.00
23/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1445	1	1	1	0.00
23/01/2024	2032 On 06-February-25			Bond Future	10.99	89.7768	89.7284	89.7768	0.00
23/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4774	5	5	5	0.00
23/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1594	2	2	2	0.00
23/01/2024	2033 On 01-February-24			Bond Future	122.39	122.3721	122.3943	122.3721	2,879.00
23/01/2024	2033 On 02-May-24			Bond Future	123.64	123.6153	123.6378	123.6153	1,160.00
23/01/2024	2033 On 01-August-24			Bond Future	126.39	126.3694	126.3927	126.3694	5,737.00
23/01/2024	2033 On 07-November-24			Bond Future	127.86	127.8374	127.8616	127.8374	0.00
23/01/2024	2033 On 06-February-25			Bond Future	130.63	130.6059	130.6310	130.6059	0.00
23/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5691	6	6	6	0.00
23/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2037 On 01-February-24			Bond Future	11.85	78.2690	78.2202	78.2690	81,580.00
23/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2549	3	3	3	0.00
23/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2499	3	2	3	0.00
23/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2599	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
23/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10281	10	10	10	0.00
23/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5611	6	6	6	0.00
23/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1448	2	1	2	2,500.00
23/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	2,500.00
23/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	138	0	0	0	0.00
23/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
23/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	23	0	0	0	0.00
23/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	27	0	0	0	0.00
23/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	25	0	0	0	0.00
23/01/2024	2037 On 02-May-24			Bond Future	11.95	79.9820	79.9320	79.9820	66,822.00
23/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	711	1	1	1	0.00
23/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	696	1	1	1	0.00
23/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	727	1	1	1	0.00
23/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3508	3	4	3	0.00
23/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3590	4	4	4	0.00
23/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3549	4	4	4	0.00
23/01/2024	2037 On 01-August-24			Bond Future	12.06	77.4888	77.4379	77.4888	72,241.00
23/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9055	9	9	9	0.00
23/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6502	7	7	7	0.00
23/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2782	3	3	3	0.00
23/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2811	3	3	3	1,383.00
23/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2753	3	3	3	0.00
23/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2614	3	3	3	0.00
23/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2567	3	3	3	0.00
23/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2591	3	3	3	0.00
23/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	954	1	1	1	1,383.00
23/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	515	1	1	1	1,383.00
23/01/2024	2037 On 07-November-24			Bond Future	12.19	79.2887	79.2368	79.2887	9,175.00
23/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4473	5	4	5	0.00
23/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4506	5	5	5	0.00
23/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4442	4	4	4	0.00
23/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2498	2	2	2	0.00
23/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2462	2	2	2	0.00
23/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2480	2	2	2	0.00
23/01/2024	2037 On 06-February-25			Bond Future	12.32	76.7250	76.6724	76.7250	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
23/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5088	5	5	5	0.00
23/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2877	3	3	3	0.00
23/01/2024	2038 On 01-February-24			Bond Future	131.86	131.5315	131.8560	131.5315	1,019.00
23/01/2024	2038 On 02-May-24			Bond Future	134.77	134.4428	134.7743	134.4428	4,973.00
23/01/2024	2038 On 01-August-24			Bond Future	135.70	135.3661	135.7049	135.3661	0.00
23/01/2024	2038 On 07-November-24			Bond Future	138.89	138.5473	138.8949	138.5473	0.00
23/01/2024	2038 On 06-February-25			Bond Future	139.78	139.4230	139.7780	139.4230	0.00
23/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4548	4	5	4	0.00
23/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2040 On 01-February-24			Bond Future	12.17	78.0123	78.0191	78.0123	26,832.00
23/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1194	1	1	1	0.00
23/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1031	1	1	1	0.00
23/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4012	4	4	4	0.00
23/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9012	9	9	9	0.00
23/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1236	1	1	1	0.00
23/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1152	1	1	1	0.00
23/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	260	0	0	0	0.00
23/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	231	0	0	0	0.00
23/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	3	0	0	0	0.00
23/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	308	0	0	0	0.00
23/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	245	0	0	0	0.00
23/01/2024	2040 On 02-May-24			Bond Future	12.28	79.7196	79.7265	79.7196	127,170.00
23/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	531	1	1	1	0.00
23/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	545	1	1	1	0.00
23/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	518	1	1	1	0.00
23/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4547	5	5	5	0.00
23/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4451	4	4	4	0.00
23/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4499	5	4	5	0.00
23/01/2024	2040 On 01-August-24			Bond Future	12.40	76.9703	76.9775	76.9703	2,992.00
23/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2581	3	3	3	0.00
23/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2552	3	3	3	0.00
23/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2610	3	3	3	0.00
23/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2947	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
23/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3001	3	3	3	0.00
23/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2974	3	3	3	0.00
23/01/2024	2040 On 07-November-24			Bond Future	12.53	78.7579	78.7656	78.7579	8,697.00
23/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4540	5	5	5	0.00
23/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4508	5	5	5	0.00
23/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4573	5	5	5	0.00
23/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2806	3	3	3	0.00
23/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2846	3	3	3	0.00
23/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2826	3	3	3	0.00
23/01/2024	2040 On 06-February-25			Bond Future	12.66	75.9320	75.9401	75.9320	0.00
23/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4889	5	5	5	0.00
23/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3374	3	3	3	0.00
23/01/2024	2044 On 01-February-24			Bond Future	12.28	74.0843	74.0331	74.0843	22,124.00
23/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5240	5	5	5	0.00
23/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	597	1	1	1	0.00
23/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	568	1	1	1	0.00
23/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	626	1	1	1	0.00
23/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3951	4	4	4	0.00
23/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	4	0	0	0	15,000.00
23/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	586	1	1	1	0.00
23/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	643	1	1	1	0.00
23/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	614	1	1	1	0.00
23/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0	0	0	0	5,000.00
23/01/2024	2044 On 02-May-24			Bond Future	12.39	75.7057	75.6533	75.7057	77,821.00
23/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	442	0	0	0	0.00
23/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	431	0	0	0	0.00
23/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	454	0	0	0	0.00
23/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4749	5	5	5	0.00
23/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4850	5	5	5	0.00
23/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4799	5	5	5	0.00
23/01/2024	2044 On 01-August-24			Bond Future	12.50	72.9931	72.9396	72.9931	26,240.00
23/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2229	2	2	2	0.00
23/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2256	2	2	2	0.00
23/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2202	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
23/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3474	3	3	3	0.00
23/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3413	3	3	3	0.00
23/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3444	3	3	3	0.00
23/01/2024	2044 On 07-November-24			Bond Future	12.63	74.6883	74.6338	74.6883	0.00
23/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4386	4	4	4	0.00
23/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4418	4	4	4	0.00
23/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4354	4	4	4	0.00
23/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2900	3	3	3	0.00
23/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2858	3	3	3	0.00
23/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2879	3	3	3	0.00
23/01/2024	2044 On 06-February-25			Bond Future	12.76	71.9005	71.8451	71.9005	0.00
23/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4881	5	5	5	0.00
23/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3495	3	3	3	0.00
23/01/2024	2046 On 01-February-24			Bond Future	116.02	115.5535	116.0161	115.5535	11,523.00
23/01/2024	2046 On 02-May-24			Bond Future	116.43	115.9605	116.4332	115.9605	15,355.00
23/01/2024	2046 On 01-August-24			Bond Future	119.03	118.5438	119.0274	118.5438	0.00
23/01/2024	2046 On 07-November-24			Bond Future	119.62	119.1219	119.6170	119.1219	0.00
23/01/2024	2046 On 06-February-25			Bond Future	122.21	121.7004	122.2066	121.7004	0.00
23/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8197	8	8	8	0.00
23/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
23/01/2024	2050 On 01-February-24			Bond Future	115.60	115.1833	115.6000	115.1833	9,650.00
23/01/2024	2050 On 02-May-24			Bond Future	118.16	117.7328	118.1585	117.7328	13,039.00
23/01/2024	2050 On 01-August-24			Bond Future	118.48	118.0484	118.4838	118.0484	0.00
23/01/2024	2050 On 07-November-24			Bond Future	121.27	120.8226	121.2688	120.8226	0.00
23/01/2024	2050 On 06-February-25			Bond Future	121.53	121.0709	121.5266	121.0709	0.00
23/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5927	5	6	5	0.00
23/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	AL37 On 01-February-24			Index Future	946.19	947.4030	946.1890	947.4030	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
23/01/2024	AL37 On 02-May-24			Index Future	966.89	968.1350	966.8930	968.1350	0.00
23/01/2024	AL37 On 01-August-24			Index Future	988.21	989.4780	988.2110	989.4780	0.00
23/01/2024	AL37 On 07-November-24			Index Future	1011.22	1012.5110	1011.2180	1012.5110	0.00
23/01/2024	AL37 On 06-February-25			Index Future	1032.92	1034.2360	1032.9190	1034.2360	0.00
23/01/2024	AL7T On 01-February-24			Index Future	1095.88	1096.4060	1095.8750	1096.4060	0.00
23/01/2024	AL7T On 02-May-24			Index Future	1119.86	1120.3990	1119.8550	1120.3990	0.00
23/01/2024	AL7T On 01-August-24			Index Future	1144.55	1145.0990	1144.5450	1145.0990	0.00
23/01/2024	AL7T On 07-November-24			Index Future	1171.19	1171.7540	1171.1910	1171.7540	0.00
23/01/2024	AL7T On 06-February-25			Index Future	1196.33	1196.8970	1196.3260	1196.8970	0.00
23/01/2024	ALBI On 01-February-24			Index Future	948.19	948.5400	948.1900	948.5400	84.00
23/01/2024	ALBI On 02-May-24			Index Future	968.94	969.2970	968.9380	969.2970	20.00
23/01/2024	ALBI On 01-August-24			Index Future	990.30	990.6660	990.3000	990.6660	0.00
23/01/2024	ALBI On 07-November-24			Index Future	1013.36	1013.7260	1013.3560	1013.7260	0.00
23/01/2024	ALBI On 06-February-25			Index Future	1035.10	1035.4780	1035.1030	1035.4780	0.00
23/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	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
23/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	ES33 On 01-February-24			Bond Future	12.21	76.7406	76.7475	76.7406	0.00
23/01/2024	ES33 On 02-May-24			Bond Future	12.34	74.6409	74.6478	74.6409	0.00
23/01/2024	ES33 On 01-August-24			Bond Future	12.47	76.3036	76.3108	76.3036	0.00
23/01/2024	ES33 On 07-November-24			Bond Future	12.63	74.2930	74.3006	74.2930	0.00
23/01/2024	ES33 On 06-February-25			Bond Future	12.81	75.8987	75.9069	75.8987	0.00
23/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2175	2	2	2	0.00
23/01/2024	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
23/01/2024	ES42 On 01-February-24			Bond Future	12.77	71.9429	72.4503	71.9429	0.00
23/01/2024	ES42 On 02-May-24			Bond Future	12.90	69.2729	69.7914	69.2729	0.00
23/01/2024	ES42 On 01-August-24			Bond Future	13.02	70.8156	71.3458	70.8156	0.00
23/01/2024	ES42 On 07-November-24			Bond Future	13.18	68.2102	68.7531	68.2102	0.00
23/01/2024	ES42 On 06-February-25			Bond Future	13.33	69.6823	70.2373	69.6823	0.00
23/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1844	1	2	1	0.00
23/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/01/2024	GOVI On 01-February-24			GOVI	934.61	935.0450	934.6120	935.0450	147.00
23/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	546320	55	55	55	0.00
23/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	546220	55	55	55	0.00
23/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	546120	55	55	55	0.00
23/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 02-May-24			GOVI	955.06	955.5070	955.0630	955.5070	576.00
23/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	40930	5	4	5	0.00
23/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	40830	5	4	5	0.00
23/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	40730	5	4	5	0.00
23/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 01-August-24			GOVI	976.12	976.5720	976.1200	976.5720	0.00
23/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	327400	33	33	33	0.00
23/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	327300	33	33	33	0.00
23/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	327500	33	33	33	0.00
23/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 07-November-24			GOVI	998.85	999.3040	998.8450	999.3040	0.00
23/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	500550	51	50	51	0.00
23/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	500450	51	50	51	0.00
23/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	500650	51	50	51	0.00
23/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/01/2024	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
23/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/01/2024	GOVI On 06-February-25			GOVI	1020.28	1020.7460	1020.2810	1020.7460	0.00
23/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	482810	49	48	49	0.00
23/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2024	IGOV On 01-February-24			Index Future	346.80	346.0100	346.7990	346.0100	598.00
23/01/2024	IGOV On 02-May-24			Index Future	354.47	353.6670	354.4730	353.6670	24.00
23/01/2024	IGOV On 01-August-24			Index Future	362.37	361.5480	362.3730	361.5480	0.00
23/01/2024	IGOV On 07-November-24			Index Future	370.90	370.0530	370.8980	370.0530	0.00
23/01/2024	IGOV On 06-February-25			Index Future	378.94	378.0730	378.9380	378.0730	0.00
23/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
23/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6490	91.6500	0.00
23/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6500	91.6480	91.6500	0.00
23/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
23/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	0.00
23/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.9000	91.9000	91.9000	0.00
23/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.10	91.9000	91.8990	91.9000	0.00
23/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.90	92.1000	92.0960	92.1000	0.00
23/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.61	92.3900	92.3910	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
23/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.56	92.4400	92.4380	92.4400	0.00
23/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.38	92.6200	92.6180	92.6200	0.00
23/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
23/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.47	92.5300	92.5310	92.5300	0.00
23/01/2024	R035 On 01-February-24			Bond Future	11.40	88.2951	88.2461	88.2951	21,360.00
23/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0	0	0	0	400.00
23/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	82	0	0	0	400.00
23/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10363	10	10	10	0.00
23/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4211	4	4	4	0.00
23/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4262	4	4	4	0.00
23/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4160	4	4	4	0.00
23/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	1	0	0	0	0.00
23/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	1	0	0	0	0.00
23/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	1	0	0	0	0.00
23/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
23/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1631	2	2	2	0.00
23/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4440	4	4	4	0.00
23/01/2024	R035 On 02-May-24			Bond Future	11.49	85.7164	85.6662	85.7164	162,456.00
23/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1116	1	1	1	0.00
23/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1138	1	1	1	0.00
23/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1095	1	1	1	0.00
23/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2741	3	3	3	0.00
23/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2673	3	3	3	0.00
23/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2707	3	3	3	0.00
23/01/2024	R035 On 01-August-24			Bond Future	11.58	87.6057	87.5545	87.6057	0.00
23/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3225	3	3	3	0.00
23/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3193	3	3	3	0.00
23/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3257	3	3	3	0.00
23/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2065	2	2	2	0.00
23/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2106	2	2	2	0.00
23/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2085	2	2	2	0.00
23/01/2024	R035 On 07-November-24			Bond Future	11.71	85.1265	85.0746	85.1265	19,875.00
23/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4640	5	5	5	0.00
23/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4607	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
23/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4673	5	5	5	0.00
23/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2202	2	2	2	0.00
23/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2236	2	2	2	0.00
23/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2219	2	2	2	0.00
23/01/2024	R035 On 06-February-25			Bond Future	11.83	86.9485	86.8957	86.9485	0.00
23/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5032	5	5	5	0.00
23/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2157	2	2	2	0.00
23/01/2024	R053 On 01-February-24			Bond Future	12.22	99.4282	99.3228	99.4282	0.00
23/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5101	5	5	5	0.00
23/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5033	5	5	5	0.00
23/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5169	5	5	5	0.00
23/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	6	0	0	0	0.00
23/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	7	0	0	0	0.00
23/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	7	0	0	0	0.00
23/01/2024	R053 On 02-May-24			Bond Future	12.33	95.7401	95.6323	95.7401	5,189.00
23/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5986	6	6	6	0.00
23/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6039	6	6	6	0.00
23/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5932	6	6	6	0.00
23/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1011	1	1	1	0.00
23/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	983	1	1	1	0.00
23/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	997	1	1	1	0.00
23/01/2024	R053 On 01-August-24			Bond Future	12.43	97.8499	97.7399	97.8499	0.00
23/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6939	7	7	7	0.00
23/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6988	7	7	7	0.00
23/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6891	7	7	7	0.00
23/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2015	2	2	2	0.00
23/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1979	2	2	2	0.00
23/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1997	2	2	2	0.00
23/01/2024	R053 On 07-November-24			Bond Future	12.56	94.2514	94.1392	94.2514	0.00
23/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5757	6	6	6	0.00
23/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5799	6	6	6	0.00
23/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5715	6	6	6	0.00
23/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4078	4	4	4	0.00
23/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4022	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
23/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4050	4	4	4	0.00
23/01/2024	R053 On 06-February-25			Bond Future	12.68	96.2665	96.1523	96.2665	0.00
23/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6437	7	6	7	0.00
23/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4665	5	5	5	0.00
23/01/2024	R186 On 01-February-24			Bond Future	8.72	105.7905	105.7645	105.7905	33,214.00
23/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2002	2	2	2	0.00
23/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1977	2	2	2	0.00
23/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2027	2	2	2	0.00
23/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R186 On 02-May-24			Bond Future	8.70	108.1058	108.0791	108.1058	79,550.00
23/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	85	0	0	0	0.00
23/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	82	0	0	0	0.00
23/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	88	0	0	0	0.00
23/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2486	3	2	3	2,030.00
23/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3942	4	4	4	0.00
23/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	22	0	0	0	2,030.00
23/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	88	0	0	0	0.00
23/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1736	2	2	2	0.00
23/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1778	2	2	2	0.00
23/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1757	2	2	2	0.00
23/01/2024	R186 On 01-August-24			Bond Future	8.67	105.1798	105.1527	105.1798	0.00
23/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	867	1	1	1	0.00
23/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	880	1	1	1	0.00
23/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	855	1	1	1	0.00
23/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	831	1	1	1	0.00
23/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	814	1	1	1	0.00
23/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	822	1	1	1	0.00
23/01/2024	R186 On 07-November-24			Bond Future	8.66	107.6241	107.5968	107.6241	44,528.00
23/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1607	2	2	2	0.00
23/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1593	2	2	2	0.00
23/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1621	2	2	2	0.00
23/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	670	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
23/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	680	1	1	1	0.00
23/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	675	1	1	1	0.00
23/01/2024	R186 On 06-February-25			Bond Future	8.65	104.6124	104.5849	104.6124	0.00
23/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1457	1	1	1	0.00
23/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	811	1	1	1	0.00
23/01/2024	R202 On 01-February-24			Bond Future	259.95	259.1659	259.9494	259.1659	4,741.00
23/01/2024	R202 On 02-May-24			Bond Future	265.70	264.9022	265.7026	264.9022	4,858.00
23/01/2024	R202 On 01-August-24			Bond Future	266.52	265.7042	266.5225	265.7042	0.00
23/01/2024	R202 On 07-November-24			Bond Future	272.79	271.9491	272.7878	271.9491	6.00
23/01/2024	R202 On 06-February-25			Bond Future	273.46	272.6003	273.4571	272.6003	0.00
23/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6667	6	7	6	0.00
23/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R209 On 01-February-24			Bond Future	11.55	68.0160	68.0210	68.0160	4,668.00
23/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2727	3	3	3	0.00
23/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2772	3	3	3	0.00
23/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2683	3	3	3	0.00
23/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	10	0	0	0	0.00
23/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	9	0	0	0	0.00
23/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	9	0	0	0	0.00
23/01/2024	R209 On 02-May-24			Bond Future	11.64	66.3518	66.3568	66.3518	10,325.00
23/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	673	1	1	1	0.00
23/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	688	1	1	1	0.00
23/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	658	1	1	1	0.00
23/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2958	3	3	3	0.00
23/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2888	3	3	3	0.00
23/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2923	3	3	3	0.00
23/01/2024	R209 On 01-August-24			Bond Future	11.73	67.8141	67.8193	67.8141	1,690.00
23/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2457	2	2	2	0.00
23/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2431	2	2	2	0.00
23/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2484	2	2	2	0.00
23/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2166	2	2	2	0.00
23/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2207	2	2	2	0.00
23/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2186	2	2	2	0.00
23/01/2024	R209 On 07-November-24			Bond Future	11.84	66.2332	66.2388	66.2332	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
23/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3831	4	4	4	0.00
23/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3860	4	4	4	0.00
23/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3803	4	4	4	0.00
23/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2141	2	2	2	0.00
23/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2108	2	2	2	0.00
23/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2124	2	2	2	0.00
23/01/2024	R209 On 06-February-25			Bond Future	11.96	67.6504	67.6564	67.6504	0.00
23/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4414	4	4	4	0.00
23/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2266	2	2	2	0.00
23/01/2024	R210 On 01-February-24			Bond Future	234.57	234.3052	234.5706	234.3052	300.00
23/01/2024	R210 On 02-May-24			Bond Future	236.50	236.2310	236.5019	236.2310	198.00
23/01/2024	R210 On 01-August-24			Bond Future	241.77	241.4939	241.7713	241.4939	300.00
23/01/2024	R210 On 07-November-24			Bond Future	244.11	243.8231	244.1075	243.8231	60.00
23/01/2024	R210 On 06-February-25			Bond Future	249.39	249.1022	249.3935	249.1022	0.00
23/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9784	9	10	9	0.00
23/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R213 On 01-February-24			Bond Future	10.25	87.0345	86.9937	87.0345	16,380.00
23/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6142	6	6	6	0.00
23/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6102	6	6	6	0.00
23/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6183	6	6	6	0.00
23/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R213 On 02-May-24			Bond Future	10.32	85.3813	85.3395	85.3813	23,350.00
23/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1367	1	1	1	0.00
23/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1345	1	1	1	0.00
23/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1389	1	1	1	0.00
23/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1457	1	1	1	0.00
23/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1499	1	1	1	0.00
23/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1478	1	1	1	0.00
23/01/2024	R213 On 01-August-24			Bond Future	10.38	87.2632	87.2205	87.2632	0.00
23/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3192	3	3	3	0.00
23/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3221	3	3	3	0.00
23/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3164	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
23/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1163	1	1	1	0.00
23/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1138	1	1	1	0.00
23/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1151	1	1	1	0.00
23/01/2024	R213 On 07-November-24			Bond Future	10.47	85.7305	85.6873	85.7305	16,191.00
23/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4291	4	4	4	0.00
23/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4263	4	4	4	0.00
23/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4320	4	4	4	0.00
23/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1282	1	1	1	0.00
23/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1303	1	1	1	0.00
23/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1292	1	1	1	0.00
23/01/2024	R213 On 06-February-25			Bond Future	10.57	87.5663	87.5224	87.5663	0.00
23/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4459	4	4	4	0.00
23/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1433	1	1	1	0.00
23/01/2024	R214 On 01-February-24			Bond Future	12.02	63.2206	63.2016	63.2206	5,809.00
23/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	896	1	1	1	0.00
23/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	931	1	1	1	0.00
23/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	863	1	1	1	0.00
23/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	268	0	0	0	0.00
23/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	239	0	0	0	0.00
23/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	253	0	0	0	0.00
23/01/2024	R214 On 02-May-24			Bond Future	12.11	61.3003	61.2809	61.3003	21,048.00
23/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1729	2	2	2	6,610.00
23/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6464	6	6	6	0.00
23/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4057	4	4	4	0.00
23/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1676	2	2	2	10,000.00
23/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	455	0	0	0	0.00
23/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	466	0	0	0	0.00
23/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	443	0	0	0	0.00
23/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3719	4	4	4	0.00
23/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3637	4	4	4	0.00
23/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3678	4	4	4	0.00
23/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1584	2	2	2	0.00
23/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	548	1	1	1	16,610.00
23/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1628	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
23/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	203	0	0	0	16,610.00
23/01/2024	R214 On 01-August-24			Bond Future	12.20	62.6514	62.6316	62.6514	0.00
23/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2281	2	2	2	0.00
23/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2256	2	2	2	0.00
23/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2306	2	2	2	0.00
23/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2417	2	2	2	0.00
23/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2462	2	2	2	0.00
23/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2439	2	2	2	0.00
23/01/2024	R214 On 07-November-24			Bond Future	12.32	60.8006	60.7806	60.8006	0.00
23/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3780	4	4	4	0.00
23/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3808	4	4	4	0.00
23/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3753	4	4	4	0.00
23/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2454	2	2	2	0.00
23/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2419	2	2	2	0.00
23/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2437	2	2	2	0.00
23/01/2024	R214 On 06-February-25			Bond Future	12.44	62.1018	62.0816	62.1018	0.00
23/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4121	4	4	4	0.00
23/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2880	3	3	3	0.00
23/01/2024	R248 On 01-February-24			Bond Future	12.20	77.1897	77.1969	77.1897	15,261.00
23/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8959	9	9	9	0.00
23/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5008	5	5	5	0.00
23/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	476	1	0	1	0.00
23/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	503	1	1	1	0.00
23/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	451	0	0	0	0.00
23/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6389	6	6	6	0.00
23/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	963	1	1	1	0.00
23/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	1	0	0	0	0.00
23/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	366	0	0	0	0.00
23/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4343	4	4	4	0.00
23/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	798	1	1	1	0.00
23/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	731	1	1	1	0.00
23/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	764	1	1	1	0.00
23/01/2024	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
23/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
23/01/2024	R248 On 02-May-24			Bond Future	12.30	74.4315	74.4388	74.4315	238,797.00
23/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	296	0	0	0	0.00
23/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2406	2	2	2	0.00
23/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5373	5	5	5	0.00
23/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	363	0	0	0	0.00
23/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	373	0	0	0	0.00
23/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	353	0	0	0	0.00
23/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5534	6	6	6	0.00
23/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5424	5	5	5	0.00
23/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5479	5	5	5	0.00
23/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	634	1	1	1	0.00
23/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1810	2	2	2	0.00
23/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5874	6	6	6	0.00
23/01/2024	R248 On 01-August-24			Bond Future	12.40	76.0720	76.0795	76.0720	13,000.00
23/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2614	3	3	3	0.00
23/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2644	3	3	3	0.00
23/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2585	3	3	3	0.00
23/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3144	3	3	3	0.00
23/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3087	3	3	3	0.00
23/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3115	3	3	3	0.00
23/01/2024	R248 On 07-November-24			Bond Future	12.52	73.3881	73.3961	73.3881	0.00
23/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4515	5	5	5	0.00
23/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4548	5	5	5	0.00
23/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4482	4	4	4	0.00
23/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3043	3	3	3	0.00
23/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3000	3	3	3	0.00
23/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3022	3	3	3	0.00
23/01/2024	R248 On 06-February-25			Bond Future	12.65	74.9583	74.9668	74.9583	0.00
23/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4353	4	4	4	0.00
23/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4003	4	4	4	0.00
23/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	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
23/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00