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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/01/2024 TO: 16/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	2025 On 01-February-24			Bond Future	176.42	176.5902	176.4235	176.5902	10,725.00
16/01/2024	2025 On 02-May-24			Bond Future	180.35	180.5165	180.3459	180.5165	0.00
16/01/2024	2025 On 01-August-24			Bond Future	182.53	182.7018	182.5280	182.7018	0.00
16/01/2024	2025 On 07-November-24			Bond Future	186.83	187.0068	186.8297	187.0068	75.00
16/01/2024	2029 On 01-February-24			Bond Future	129.14	129.5858	129.1390	129.5858	4,320.00
16/01/2024	2029 On 02-May-24			Bond Future	130.64	131.0982	130.6412	131.0982	7,075.00
16/01/2024	2029 On 01-August-24			Bond Future	133.56	134.0231	133.5563	134.0231	0.00
16/01/2024	2029 On 07-November-24			Bond Future	135.30	135.7756	135.2987	135.7756	66.00
16/01/2024	2029 On 06-February-25			Bond Future	138.23	138.7136	138.2268	138.7136	0.00
16/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5827	6	6	6	0.00
16/01/2024	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
16/01/2024	2030 On 01-February-24			Bond Future	9.80	92.5029	92.1202	92.5029	45,116.00
16/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6300	7	6	7	0.00
16/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6261	7	6	7	0.00
16/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6338	7	6	7	0.00
16/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6106	6	6	6	0.00
16/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	872	1	1	1	1,360.00
16/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	147	0	0	0	400.00
16/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1312	2	1	2	400.00
16/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9099	9	9	9	0.00
16/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2489	3	2	3	500.00
16/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8204	9	8	9	0.00
16/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	759	1	1	1	500.00
16/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1625	2	2	2	200.00
16/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4896	5	5	5	0.00
16/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7790	8	8	8	0.00
16/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8167	9	8	9	0.00
16/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1084	1	1	1	500.00
16/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
16/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	247	0	0	0	0.00
16/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
16/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	124	0	0	0	0.00
16/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	2	0	0	0	700.00
16/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	383	0	0	0	0.00
16/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	42	0	0	0	0.00
16/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
16/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1128	1	1	1	0.00
16/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
16/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	184	0	0	0	0.00
16/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
16/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	328	0	0	0	0.00
16/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
16/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
16/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
16/01/2024	2030 On 02-May-24			Bond Future	9.85	94.5369	94.1456	94.5369	123,970.00
16/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1369	2	1	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
16/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1348	2	1	2	0.00
16/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1390	2	1	2	0.00
16/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1061	1	1	1	1,000.00
16/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2177	2	2	2	1,000.00
16/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8113	8	8	8	0.00
16/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9669	10	10	10	0.00
16/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4188	5	4	5	1,080.00
16/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3534	4	4	4	500.00
16/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5212	6	5	6	500.00
16/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12341	13	12	13	0.00
16/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1	0	0	0	500.00
16/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	200	0	0	0	0.00
16/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	455	0	0	0	0.00
16/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	14	0	0	0	1,080.00
16/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	329	0	0	0	0.00
16/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	43	0	0	0	1,000.00
16/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	923	1	1	1	0.00
16/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1845	2	2	2	0.00
16/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1474	1	1	1	0.00
16/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1515	1	2	1	0.00
16/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1495	1	1	1	0.00
16/01/2024	2030 On 01-August-24			Bond Future	9.90	92.6179	92.2181	92.6179	0.00
16/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3027	3	3	3	0.00
16/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3053	3	3	3	0.00
16/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3000	3	3	3	0.00
16/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1183	1	1	1	0.00
16/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1159	1	1	1	0.00
16/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1171	1	1	1	0.00
16/01/2024	2030 On 07-November-24			Bond Future	9.97	94.7751	94.3665	94.7751	1,652.00
16/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4188	4	4	4	0.00
16/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4215	5	4	5	0.00
16/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4162	4	4	4	0.00
16/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1299	1	1	1	0.00
16/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1279	1	1	1	0.00
16/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1289	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
16/01/2024	2030 On 06-February-25			Bond Future	10.05	92.7927	92.3756	92.7927	0.00
16/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3913	4	4	4	0.00
16/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1644	2	2	2	0.00
16/01/2024	2032 On 01-February-24			Bond Future	10.66	90.5378	89.9962	90.5378	43,383.00
16/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5560	6	6	6	0.00
16/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5605	6	6	6	0.00
16/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5516	6	6	6	0.00
16/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1460	2	1	2	8,500.00
16/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6273	7	6	7	0.00
16/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	974	1	1	1	1,200.00
16/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8966	10	9	10	0.00
16/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	2	0	0	0	1,200.00
16/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	505	1	1	1	500.00
16/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2219	3	2	3	500.00
16/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9432	10	9	10	0.00
16/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1038	1	1	1	200.00
16/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5157	6	5	6	0.00
16/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8454	9	8	9	0.00
16/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3265	4	3	4	0.00
16/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4255	5	4	5	0.00
16/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3355	4	3	4	0.00
16/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1277	2	1	2	0.00
16/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	335	0	0	0	17,000.00
16/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	40	0	0	0	8,500.00
16/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	16	0	0	0	8,500.00
16/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	44	0	0	0	17,000.00
16/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
16/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	6	0	0	0	200.00
16/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	434	0	0	0	0.00
16/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
16/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	127	0	0	0	0.00
16/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	830	1	1	1	0.00
16/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	467	0	0	0	0.00
16/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3244	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
16/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
16/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	2	0	0	0	0.00
16/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	276	0	0	0	0.00
16/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	4	0	0	0	0.00
16/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	4	0	0	0	0.00
16/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	4	0	0	0	0.00
16/01/2024	2032 On 02-May-24			Bond Future	10.73	88.3666	87.8129	88.3666	127,940.00
16/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	984	1	1	1	1,000.00
16/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2131	2	2	2	1,000.00
16/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9680	10	10	10	0.00
16/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3678	4	4	4	1,550.00
16/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1588	2	2	2	1,550.00
16/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11460	12	11	12	0.00
16/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1449	2	1	2	500.00
16/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2814	3	3	3	500.00
16/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10790	11	11	11	0.00
16/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1360	2	1	2	0.00
16/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1382	2	1	2	0.00
16/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1338	2	1	2	0.00
16/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1404	2	1	2	500.00
16/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3203	4	3	4	0.00
16/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5369	6	5	6	0.00
16/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	406	0	0	0	500.00
16/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	957	1	1	1	500.00
16/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2188	2	2	2	0.00
16/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2268	2	2	2	0.00
16/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2214	2	2	2	0.00
16/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2241	2	2	2	0.00
16/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	33	0	0	0	500.00
16/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1126	1	1	1	0.00
16/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	22	0	0	0	1,550.00
16/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	788	1	1	1	0.00
16/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1986	2	2	2	0.00
16/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	62	0	0	0	1,000.00
16/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1526	1	2	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
16/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2136	2	2	2	0.00
16/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2793	2	3	2	0.00
16/01/2024	2032 On 01-August-24			Bond Future	10.81	90.3169	89.7511	90.3169	0.00
16/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3253	4	3	4	0.00
16/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3224	4	3	4	0.00
16/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3282	4	3	4	0.00
16/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1724	2	2	2	0.00
16/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1757	2	2	2	0.00
16/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1741	2	2	2	0.00
16/01/2024	2032 On 07-November-24			Bond Future	10.92	88.2539	87.6753	88.2539	1,526.00
16/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10621	11	11	11	0.00
16/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4864	5	5	5	1,615.00
16/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4380	5	4	5	0.00
16/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4350	5	4	5	0.00
16/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4409	5	4	5	0.00
16/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1851	2	2	2	0.00
16/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1879	2	2	2	0.00
16/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1865	2	2	2	0.00
16/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	371	0	0	0	1,615.00
16/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1653	1	2	1	0.00
16/01/2024	2032 On 06-February-25			Bond Future	11.03	90.1405	89.5499	90.1405	0.00
16/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4850	5	5	5	0.00
16/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1847	2	2	2	0.00
16/01/2024	2033 On 01-February-24			Bond Future	122.04	122.6123	122.0445	122.6123	8,052.00
16/01/2024	2033 On 02-May-24			Bond Future	123.29	123.8729	123.2924	123.8729	1,160.00
16/01/2024	2033 On 01-August-24			Bond Future	126.04	126.6368	126.0435	126.6368	0.00
16/01/2024	2033 On 07-November-24			Bond Future	127.51	128.1178	127.5114	128.1178	0.00
16/01/2024	2033 On 06-February-25			Bond Future	130.27	130.8903	130.2712	130.8903	0.00
16/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5331	6	5	6	0.00
16/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/01/2024	2037 On 01-February-24			Bond Future	11.90	78.5549	77.9267	78.5549	87,699.00
16/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2385	3	2	3	0.00
16/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2340	3	2	3	0.00
16/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2430	3	2	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
16/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9987	11	10	11	0.00
16/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5323	6	5	6	0.00
16/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1424	2	1	2	2,500.00
16/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	6	0	0	0	2,500.00
16/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	408	0	0	0	0.00
16/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
16/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	148	0	0	0	0.00
16/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	162	0	0	0	0.00
16/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	154	0	0	0	0.00
16/01/2024	2037 On 02-May-24			Bond Future	12.01	80.2821	79.6400	80.2821	47,574.00
16/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	810	1	1	1	0.00
16/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	794	1	1	1	0.00
16/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	827	1	1	1	0.00
16/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3900	3	4	3	0.00
16/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3980	4	4	4	0.00
16/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3940	3	4	3	0.00
16/01/2024	2037 On 01-August-24			Bond Future	12.12	77.7981	77.1420	77.7981	0.00
16/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8888	9	9	9	0.00
16/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6396	7	6	7	0.00
16/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2796	3	3	3	0.00
16/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2824	3	3	3	1,383.00
16/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2768	3	3	3	0.00
16/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2925	3	3	3	0.00
16/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2876	3	3	3	0.00
16/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2901	3	3	3	0.00
16/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1144	1	1	1	1,383.00
16/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	645	1	1	1	1,383.00
16/01/2024	2037 On 07-November-24			Bond Future	12.25	79.6094	78.9383	79.6094	9,175.00
16/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4562	5	5	5	0.00
16/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4593	5	5	5	0.00
16/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4532	5	5	5	0.00
16/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2887	3	3	3	0.00
16/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2848	3	3	3	0.00
16/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2867	3	3	3	0.00
16/01/2024	2037 On 06-February-25			Bond Future	12.38	77.0510	76.3657	77.0510	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
16/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5116	6	5	6	0.00
16/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3211	3	3	3	0.00
16/01/2024	2038 On 01-February-24			Bond Future	131.23	131.8106	131.2341	131.8106	1,020.00
16/01/2024	2038 On 02-May-24			Bond Future	134.15	134.7413	134.1518	134.7413	4,193.00
16/01/2024	2038 On 01-August-24			Bond Future	135.07	135.6749	135.0729	135.6749	0.00
16/01/2024	2038 On 07-November-24			Bond Future	138.26	138.8712	138.2556	138.8712	0.00
16/01/2024	2038 On 06-February-25			Bond Future	139.12	139.7501	139.1227	139.7501	0.00
16/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3893	5	4	5	0.00
16/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/01/2024	2040 On 01-February-24			Bond Future	12.30	78.1347	77.2784	78.1347	109,834.00
16/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	976	2	1	2	0.00
16/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	855	1	1	1	0.00
16/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3347	4	3	4	0.00
16/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8272	9	8	9	0.00
16/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1007	2	1	2	0.00
16/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	945	1	1	1	0.00
16/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	793	0	1	0	0.00
16/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	742	0	1	0	0.00
16/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
16/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	79	0	0	0	0.00
16/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	873	1	1	1	0.00
16/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	767	0	1	0	0.00
16/01/2024	2040 On 02-May-24			Bond Future	12.42	79.8526	78.9774	79.8526	38,980.00
16/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	500	1	1	1	0.00
16/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	512	1	1	1	0.00
16/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	488	1	0	1	0.00
16/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5266	5	5	5	0.00
16/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5167	4	5	4	0.00
16/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5217	5	5	5	0.00
16/01/2024	2040 On 01-August-24			Bond Future	12.54	77.1088	76.2143	77.1088	0.00
16/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2475	3	2	3	0.00
16/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2448	3	2	3	0.00
16/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2502	3	3	3	0.00
16/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3603	3	4	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
16/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3661	3	4	3	0.00
16/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3632	3	4	3	0.00
16/01/2024	2040 On 07-November-24			Bond Future	12.67	78.9038	77.9888	78.9038	8,697.00
16/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4280	5	4	5	0.00
16/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4250	5	4	5	0.00
16/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4311	5	4	5	0.00
16/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3320	3	3	3	0.00
16/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3364	3	3	3	0.00
16/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3342	3	3	3	0.00
16/01/2024	2040 On 06-February-25			Bond Future	12.81	76.0793	75.1450	76.0793	0.00
16/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4709	5	5	5	0.00
16/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3990	4	4	4	0.00
16/01/2024	2044 On 01-February-24			Bond Future	12.39	74.1793	73.4065	74.1793	87,616.00
16/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4633	5	5	5	0.00
16/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	559	1	1	1	0.00
16/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	537	1	1	1	0.00
16/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	582	1	1	1	0.00
16/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3392	4	3	4	0.00
16/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	72	0	0	0	15,000.00
16/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1169	1	1	1	0.00
16/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1238	1	1	1	0.00
16/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1203	1	1	1	0.00
16/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	20	0	0	0	5,000.00
16/01/2024	2044 On 02-May-24			Bond Future	12.50	75.8103	75.0204	75.8103	5,606.00
16/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	475	1	0	1	0.00
16/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	464	1	0	1	0.00
16/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	487	1	0	1	0.00
16/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5414	5	5	5	0.00
16/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5517	5	6	5	0.00
16/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5465	5	5	5	0.00
16/01/2024	2044 On 01-August-24			Bond Future	12.62	73.1024	72.2952	73.1024	0.00
16/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2135	2	2	2	0.00
16/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2160	3	2	3	0.00
16/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2110	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
16/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4026	4	4	4	0.00
16/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3962	4	4	4	0.00
16/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3994	4	4	4	0.00
16/01/2024	2044 On 07-November-24			Bond Future	12.75	74.8040	73.9783	74.8040	0.00
16/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4306	5	4	5	0.00
16/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4336	5	4	5	0.00
16/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4275	5	4	5	0.00
16/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3477	3	3	3	0.00
16/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3432	3	3	3	0.00
16/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3454	3	3	3	0.00
16/01/2024	2044 On 06-February-25			Bond Future	12.88	72.0171	71.1740	72.0171	0.00
16/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4702	5	5	5	0.00
16/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3987	4	4	4	0.00
16/01/2024	2046 On 01-February-24			Bond Future	114.81	116.0245	114.8129	116.0245	11,523.00
16/01/2024	2046 On 02-May-24			Bond Future	115.21	116.4532	115.2148	116.4532	15,355.00
16/01/2024	2046 On 01-August-24			Bond Future	117.79	119.0513	117.7855	119.0513	0.00
16/01/2024	2046 On 07-November-24			Bond Future	118.35	119.6472	118.3525	119.6472	0.00
16/01/2024	2046 On 06-February-25			Bond Future	120.91	122.2350	120.9127	122.2350	0.00
16/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6903	8	7	8	0.00
16/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/01/2024	2050 On 01-February-24			Bond Future	114.17	115.4311	114.1743	115.4311	9,650.00
16/01/2024	2050 On 02-May-24			Bond Future	116.71	117.9974	116.7126	117.9974	13,039.00
16/01/2024	2050 On 01-August-24			Bond Future	117.01	118.3224	117.0094	118.3224	0.00
16/01/2024	2050 On 07-November-24			Bond Future	119.77	121.1099	119.7664	121.1099	0.00
16/01/2024	2050 On 06-February-25			Bond Future	119.99	121.3609	119.9898	121.3609	0.00
16/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4390	6	4	6	0.00
16/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	AL37 On 01-February-24			Index Future	943.53	947.2560	943.5290	947.2560	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
16/01/2024	AL37 On 02-May-24			Index Future	964.27	968.0810	964.2700	968.0810	0.00
16/01/2024	AL37 On 01-August-24			Index Future	985.56	989.4560	985.5630	989.4560	0.00
16/01/2024	AL37 On 07-November-24			Index Future	1008.57	1012.5460	1008.5660	1012.5460	0.00
16/01/2024	AL37 On 06-February-25			Index Future	1030.20	1034.2580	1030.1960	1034.2580	0.00
16/01/2024	AL7T On 01-February-24			Index Future	1091.77	1098.5780	1091.7740	1098.5780	0.00
16/01/2024	AL7T On 02-May-24			Index Future	1115.77	1122.7280	1115.7730	1122.7280	0.00
16/01/2024	AL7T On 01-August-24			Index Future	1140.41	1147.5180	1140.4120	1147.5180	0.00
16/01/2024	AL7T On 07-November-24			Index Future	1167.03	1174.2970	1167.0290	1174.2970	0.00
16/01/2024	AL7T On 06-February-25			Index Future	1192.06	1199.4770	1192.0570	1199.4770	0.00
16/01/2024	ALBI On 01-February-24			Index Future	943.76	950.0010	943.7630	950.0010	104.00
16/01/2024	ALBI On 02-May-24			Index Future	964.51	970.8850	964.5090	970.8850	16.00
16/01/2024	ALBI On 01-August-24			Index Future	985.81	992.3230	985.8070	992.3230	0.00
16/01/2024	ALBI On 07-November-24			Index Future	1008.82	1015.4800	1008.8160	1015.4800	0.00
16/01/2024	ALBI On 06-February-25			Index Future	1030.45	1037.2540	1030.4510	1037.2540	0.00
16/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	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
16/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	ES33 On 01-February-24			Bond Future	12.28	76.8774	76.4042	76.8774	0.00
16/01/2024	ES33 On 02-May-24			Bond Future	12.41	74.7881	74.3044	74.7881	0.00
16/01/2024	ES33 On 01-August-24			Bond Future	12.55	76.4565	75.9620	76.4565	0.00
16/01/2024	ES33 On 07-November-24			Bond Future	12.72	74.4536	73.9479	74.4536	0.00
16/01/2024	ES33 On 06-February-25			Bond Future	12.89	76.0613	75.5449	76.0613	0.00
16/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1813	2	2	2	0.00
16/01/2024	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
16/01/2024	ES42 On 01-February-24			Bond Future	12.96	72.2337	71.4559	72.2337	0.00
16/01/2024	ES42 On 02-May-24			Bond Future	13.09	69.5772	68.7821	69.5772	0.00
16/01/2024	ES42 On 01-August-24			Bond Future	13.23	71.1289	70.3161	71.1289	0.00
16/01/2024	ES42 On 07-November-24			Bond Future	13.39	68.5347	67.7031	68.5347	0.00
16/01/2024	ES42 On 06-February-25			Bond Future	13.55	70.0123	69.1630	70.0123	0.00
16/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	770	2	1	2	0.00
16/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/01/2024	GOVI On 01-February-24			GOVI	930.31	936.3900	930.3110	936.3900	399.00
16/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	503310	56	50	56	0.00
16/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	503210	56	50	56	0.00
16/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	503110	56	50	56	0.00
16/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/01/2024	GOVI On 02-May-24			GOVI	950.76	956.9750	950.7610	956.9750	327.00
16/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	6	0	6	0.00
16/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	6	0	6	0.00
16/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	6	0	6	0.00
16/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	2290	0	0	0	0.00
16/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	2190	0	0	0	0.00
16/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	2090	0	0	0	0.00
16/01/2024	GOVI On 01-August-24			GOVI	971.76	978.1050	971.7560	978.1050	0.00
16/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	283760	35	28	35	0.00
16/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	283660	35	28	35	0.00
16/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	283860	35	28	35	0.00
16/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
16/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
16/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
16/01/2024	GOVI On 07-November-24			GOVI	994.44	1000.9300	994.4370	1000.9300	0.00
16/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	456470	52	46	52	0.00
16/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	456370	52	46	52	0.00
16/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	456570	52	46	52	0.00
16/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/01/2024	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
16/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/01/2024	GOVI On 06-February-25			GOVI	1015.76	1022.3930	1015.7630	1022.3930	0.00
16/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	437630	50	44	50	0.00
16/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2024	IGOV On 01-February-24			Index Future	344.76	346.7330	344.7550	346.7330	606.00
16/01/2024	IGOV On 02-May-24			Index Future	352.42	354.4420	352.4190	354.4420	16.00
16/01/2024	IGOV On 01-August-24			Index Future	360.29	362.3520	360.2850	362.3520	0.00
16/01/2024	IGOV On 07-November-24			Index Future	368.78	370.8960	368.7820	370.8960	0.00
16/01/2024	IGOV On 06-February-25			Index Future	376.77	378.9290	376.7700	378.9290	0.00
16/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6030	91.6230	91.6030	0.00
16/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6620	91.6550	91.6620	0.00
16/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6920	91.6720	91.6920	0.00
16/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7500	91.7520	91.7500	0.00
16/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7800	91.7830	91.7800	0.00
16/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9300	91.9120	91.9300	0.00
16/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1600	92.1430	92.1600	0.00
16/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.5100	92.4620	92.5100	0.00
16/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.6500	92.5700	92.6500	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
16/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.7310	92.6540	92.7310	0.00
16/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.29	92.7800	92.7100	92.7800	0.00
16/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.6400	92.5910	92.6400	0.00
16/01/2024	R035 On 01-February-24			Bond Future	11.50	88.3074	87.6778	88.3074	22,869.00
16/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	2	0	0	0	400.00
16/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	133	0	0	0	400.00
16/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9795	10	10	10	0.00
16/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3682	4	4	4	0.00
16/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3731	4	4	4	0.00
16/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3633	4	4	4	0.00
16/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	42	0	0	0	0.00
16/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	38	0	0	0	0.00
16/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	40	0	0	0	0.00
16/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
16/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2251	2	2	2	0.00
16/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5010	4	5	4	0.00
16/01/2024	R035 On 02-May-24			Bond Future	11.60	85.7376	85.0940	85.7376	160,447.00
16/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1061	1	1	1	0.00
16/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1081	1	1	1	0.00
16/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1041	1	1	1	0.00
16/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3260	3	3	3	0.00
16/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3188	3	3	3	0.00
16/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3224	3	3	3	0.00
16/01/2024	R035 On 01-August-24			Bond Future	11.69	87.6300	86.9724	87.6300	0.00
16/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3138	4	3	4	0.00
16/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3108	3	3	3	0.00
16/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3168	4	3	4	0.00
16/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2558	2	3	2	0.00
16/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2602	2	3	2	0.00
16/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2580	2	3	2	0.00
16/01/2024	R035 On 07-November-24			Bond Future	11.82	85.1562	84.4836	85.1562	19,875.00
16/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4421	5	4	5	0.00
16/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4389	5	4	5	0.00
16/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4452	5	4	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
16/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2572	2	3	2	0.00
16/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2609	2	3	2	0.00
16/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2591	2	3	2	0.00
16/01/2024	R035 On 06-February-25			Bond Future	11.95	86.9772	86.2905	86.9772	0.00
16/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4915	5	5	5	0.00
16/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2646	2	3	2	0.00
16/01/2024	R053 On 01-February-24			Bond Future	12.33	99.5586	98.5417	99.5586	0.00
16/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4417	5	4	5	0.00
16/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4354	5	4	5	0.00
16/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4481	5	4	5	0.00
16/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	99	0	0	0	0.00
16/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	109	0	0	0	0.00
16/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	104	0	0	0	0.00
16/01/2024	R053 On 02-May-24			Bond Future	12.43	95.8832	94.8437	95.8832	5,189.00
16/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5683	6	6	6	0.00
16/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5733	7	6	7	0.00
16/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5633	6	6	6	0.00
16/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1501	1	2	1	0.00
16/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1465	1	1	1	0.00
16/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1483	1	1	1	0.00
16/01/2024	R053 On 01-August-24			Bond Future	12.54	97.9992	96.9370	97.9992	0.00
16/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6734	7	7	7	0.00
16/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6780	8	7	8	0.00
16/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6688	7	7	7	0.00
16/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2616	2	3	2	0.00
16/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2575	2	3	2	0.00
16/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2595	2	3	2	0.00
16/01/2024	R053 On 07-November-24			Bond Future	12.67	94.4095	93.3229	94.4095	0.00
16/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5590	6	6	6	0.00
16/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5630	6	6	6	0.00
16/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5550	6	6	6	0.00
16/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4729	4	5	4	0.00
16/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4670	4	5	4	0.00
16/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4700	4	5	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
16/01/2024	R053 On 06-February-25			Bond Future	12.80	96.4261	95.3165	96.4261	0.00
16/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6383	7	6	7	0.00
16/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5447	5	5	5	0.00
16/01/2024	R186 On 01-February-24			Bond Future	8.77	105.8317	105.6356	105.8317	33,214.00
16/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1877	2	2	2	0.00
16/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1852	2	2	2	0.00
16/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1901	2	2	2	0.00
16/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	4	0	0	0	0.00
16/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	4	0	0	0	0.00
16/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	4	0	0	0	0.00
16/01/2024	R186 On 02-May-24			Bond Future	8.75	108.1586	107.9580	108.1586	73,214.00
16/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	93	0	0	0	0.00
16/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	90	0	0	0	0.00
16/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	96	0	0	0	0.00
16/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2403	3	2	3	2,030.00
16/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3836	4	4	4	0.00
16/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	36	0	0	0	2,030.00
16/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	126	0	0	0	0.00
16/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1866	2	2	2	0.00
16/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1907	2	2	2	0.00
16/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1886	2	2	2	0.00
16/01/2024	R186 On 01-August-24			Bond Future	8.73	105.2372	105.0324	105.2372	0.00
16/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	914	1	1	1	0.00
16/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	927	1	1	1	0.00
16/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	902	1	1	1	0.00
16/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	999	1	1	1	0.00
16/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	980	1	1	1	0.00
16/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	990	1	1	1	0.00
16/01/2024	R186 On 07-November-24			Bond Future	8.72	107.6889	107.4798	107.6889	44,528.00
16/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1601	2	2	2	0.00
16/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1588	2	2	2	0.00
16/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1614	2	2	2	0.00
16/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	780	1	1	1	0.00
16/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	792	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
16/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	786	1	1	1	0.00
16/01/2024	R186 On 06-February-25			Bond Future	8.72	104.6765	104.4633	104.6765	0.00
16/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1441	2	1	2	0.00
16/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	917	1	1	1	0.00
16/01/2024	R202 On 01-February-24			Bond Future	258.99	259.2637	258.9944	259.2637	5,010.00
16/01/2024	R202 On 02-May-24			Bond Future	264.75	265.0280	264.7525	265.0280	4,398.00
16/01/2024	R202 On 01-August-24			Bond Future	265.56	265.8402	265.5597	265.8402	0.00
16/01/2024	R202 On 07-November-24			Bond Future	271.82	272.1036	271.8176	272.1036	6.00
16/01/2024	R202 On 06-February-25			Bond Future	272.46	272.7507	272.4615	272.7507	0.00
16/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5671	6	6	6	0.00
16/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/01/2024	R209 On 01-February-24			Bond Future	11.62	68.1773	67.6719	68.1773	7,094.00
16/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2453	3	2	3	0.00
16/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2494	3	2	3	0.00
16/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2411	3	2	3	0.00
16/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	88	0	0	0	0.00
16/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	80	0	0	0	0.00
16/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	84	0	0	0	0.00
16/01/2024	R209 On 02-May-24			Bond Future	11.71	66.5234	66.0068	66.5234	7,178.00
16/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	732	1	1	1	0.00
16/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	748	1	1	1	0.00
16/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	718	1	1	1	0.00
16/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3367	3	3	3	0.00
16/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3297	3	3	3	0.00
16/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3332	3	3	3	0.00
16/01/2024	R209 On 01-August-24			Bond Future	11.81	67.9916	67.4637	67.9916	0.00
16/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2419	3	2	3	0.00
16/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2395	3	2	3	0.00
16/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2444	3	2	3	0.00
16/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2482	2	2	2	0.00
16/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2526	2	3	2	0.00
16/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2504	2	3	2	0.00
16/01/2024	R209 On 07-November-24			Bond Future	11.92	66.4187	65.8787	66.4187	5,237.00
16/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3838	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
16/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3866	4	4	4	0.00
16/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3811	4	4	4	0.00
16/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2509	2	3	2	0.00
16/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2474	2	2	2	0.00
16/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2492	2	2	2	0.00
16/01/2024	R209 On 06-February-25			Bond Future	12.04	67.8385	67.2873	67.8385	0.00
16/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4366	5	4	5	0.00
16/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2587	2	3	2	0.00
16/01/2024	R210 On 01-February-24			Bond Future	234.26	234.6725	234.2562	234.6725	476.00
16/01/2024	R210 On 02-May-24			Bond Future	236.20	236.6296	236.2039	236.6296	198.00
16/01/2024	R210 On 01-August-24			Bond Future	241.47	241.9089	241.4742	241.9089	0.00
16/01/2024	R210 On 07-November-24			Bond Future	243.82	244.2604	243.8173	244.2604	60.00
16/01/2024	R210 On 06-February-25			Bond Future	249.09	249.5448	249.0930	249.5448	0.00
16/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9483	10	9	10	0.00
16/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/01/2024	R213 On 01-February-24			Bond Future	10.30	87.2339	86.7907	87.2339	22,370.00
16/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5940	6	6	6	0.00
16/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5900	6	6	6	0.00
16/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5980	6	6	6	0.00
16/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	1	0	0	0	0.00
16/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1	0	0	0	0.00
16/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	1	0	0	0	0.00
16/01/2024	R213 On 02-May-24			Bond Future	10.36	85.5936	85.1405	85.5936	11,222.00
16/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1404	2	1	2	0.00
16/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1382	2	1	2	0.00
16/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1425	2	1	2	0.00
16/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1692	1	2	1	0.00
16/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1736	2	2	2	0.00
16/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1714	1	2	1	0.00
16/01/2024	R213 On 01-August-24			Bond Future	10.42	87.4829	87.0200	87.4829	0.00
16/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3211	4	3	4	0.00
16/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3239	4	3	4	0.00
16/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3184	3	3	3	0.00
16/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1384	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
16/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1357	1	1	1	0.00
16/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1370	1	1	1	0.00
16/01/2024	R213 On 07-November-24			Bond Future	10.52	85.9602	85.4869	85.9602	16,191.00
16/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4263	5	4	5	0.00
16/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4235	5	4	5	0.00
16/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4291	5	4	5	0.00
16/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1453	1	1	1	0.00
16/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1476	1	1	1	0.00
16/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1464	1	1	1	0.00
16/01/2024	R213 On 06-February-25			Bond Future	10.62	87.7994	87.3161	87.7994	0.00
16/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4480	5	4	5	0.00
16/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1661	2	2	2	0.00
16/01/2024	R214 On 01-February-24			Bond Future	12.11	63.5041	62.7713	63.5041	5,981.00
16/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	822	1	1	1	0.00
16/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	849	1	1	1	0.00
16/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	795	1	1	1	0.00
16/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	631	0	1	0	0.00
16/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	588	0	1	0	0.00
16/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	609	0	1	0	0.00
16/01/2024	R214 On 02-May-24			Bond Future	12.20	61.5963	60.8472	61.5963	20,900.00
16/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1709	2	2	2	6,610.00
16/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6169	7	6	7	0.00
16/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3880	4	4	4	0.00
16/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1661	2	2	2	10,000.00
16/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	495	1	0	1	0.00
16/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	506	1	1	1	0.00
16/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	484	1	0	1	0.00
16/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4193	4	4	4	0.00
16/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4111	4	4	4	0.00
16/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4152	4	4	4	0.00
16/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1998	2	2	2	0.00
16/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	805	1	1	1	16,610.00
16/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2046	2	2	2	0.00
16/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	341	0	0	0	16,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R214 On 01-August-24			Bond Future	12.30	62.9559	62.1904	62.9559	0.00
16/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2284	3	2	3	0.00
16/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2260	3	2	3	0.00
16/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2308	3	2	3	0.00
16/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2859	2	3	2	0.00
16/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2907	3	3	3	0.00
16/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2883	3	3	3	0.00
16/01/2024	R214 On 07-November-24			Bond Future	12.42	61.1155	60.3324	61.1155	0.00
16/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3680	4	4	4	0.00
16/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3707	4	4	4	0.00
16/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3654	4	4	4	0.00
16/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2804	2	3	2	0.00
16/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2766	2	3	2	0.00
16/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2785	2	3	2	0.00
16/01/2024	R214 On 06-February-25			Bond Future	12.54	62.4223	61.6226	62.4223	0.00
16/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4091	5	4	5	0.00
16/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3309	3	3	3	0.00
16/01/2024	R248 On 01-February-24			Bond Future	12.32	77.3193	76.4982	77.3193	55,363.00
16/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8261	9	8	9	0.00
16/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4338	5	4	5	0.00
16/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	448	1	0	1	0.00
16/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	468	1	0	1	0.00
16/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	428	1	0	1	0.00
16/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5697	7	6	7	0.00
16/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	814	1	1	1	0.00
16/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	4	0	0	0	0.00
16/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	916	1	1	1	0.00
16/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5046	4	5	4	0.00
16/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	7	0	0	0	0.00
16/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1473	1	1	1	0.00
16/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1394	1	1	1	0.00
16/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1434	1	1	1	0.00
16/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	30	0	0	0	0.00
16/01/2024	R248 On 01-February-24	13.90	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
16/01/2024	R248 On 02-May-24			Bond Future	12.42	74.5715	73.7322	74.5715	200,336.00
16/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	303	0	0	0	0.00
16/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2220	3	2	3	0.00
16/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4962	6	5	6	0.00
16/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	365	1	0	1	0.00
16/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	375	1	0	1	0.00
16/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	356	0	0	0	0.00
16/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6244	6	6	6	0.00
16/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6132	5	6	5	0.00
16/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6188	5	6	5	0.00
16/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	929	1	1	1	0.00
16/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2331	2	2	2	0.00
16/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6587	6	7	6	0.00
16/01/2024	R248 On 01-August-24			Bond Future	12.52	76.2174	75.3598	76.2174	13,000.00
16/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2561	3	3	3	0.00
16/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2589	3	3	3	0.00
16/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2533	3	3	3	0.00
16/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3812	3	4	3	0.00
16/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3751	3	4	3	0.00
16/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3782	3	4	3	0.00
16/01/2024	R248 On 07-November-24			Bond Future	12.65	73.5410	72.6637	73.5410	0.00
16/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4320	5	4	5	0.00
16/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4351	5	4	5	0.00
16/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4289	5	4	5	0.00
16/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3583	3	4	3	0.00
16/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3536	3	4	3	0.00
16/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3559	3	4	3	0.00
16/01/2024	R248 On 06-February-25			Bond Future	12.78	75.1130	74.2171	75.1130	0.00
16/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4275	5	4	5	0.00
16/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4674	4	5	4	0.00
16/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2024	X213 On 28-February-31			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
16/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00