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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/01/2024 TO: 17/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	2025 On 01-February-24			Bond Future	176.44	176.4235	176.4434	176.4235	10,745.00
17/01/2024	2025 On 02-May-24			Bond Future	180.37	180.3459	180.3655	180.3459	0.00
17/01/2024	2025 On 01-August-24			Bond Future	182.55	182.5280	182.5492	182.5280	0.00
17/01/2024	2025 On 07-November-24			Bond Future	186.85	186.8297	186.8537	186.8297	75.00
17/01/2024	2029 On 01-February-24			Bond Future	129.02	129.1390	129.0169	129.1390	4,320.00
17/01/2024	2029 On 02-May-24			Bond Future	130.52	130.6412	130.5160	130.6412	7,075.00
17/01/2024	2029 On 01-August-24			Bond Future	133.43	133.5563	133.4289	133.5563	0.00
17/01/2024	2029 On 07-November-24			Bond Future	135.17	135.2987	135.1700	135.2987	66.00
17/01/2024	2029 On 06-February-25			Bond Future	138.10	138.2268	138.0968	138.2268	0.00
17/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5697	6	6	6	0.00
17/01/2024	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
17/01/2024	2030 On 01-February-24			Bond Future	9.82	92.1202	92.0435	92.1202	45,116.00
17/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6223	6	6	6	0.00
17/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6184	6	6	6	0.00
17/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6261	6	6	6	0.00
17/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6029	6	6	6	0.00
17/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	806	1	1	1	1,360.00
17/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	121	0	0	0	400.00
17/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1239	1	1	1	400.00
17/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9023	9	9	9	0.00
17/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2410	2	2	2	500.00
17/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8127	8	8	8	0.00
17/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	696	1	1	1	500.00
17/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1549	2	2	2	200.00
17/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4819	5	5	5	0.00
17/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7713	8	8	8	0.00
17/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8090	8	8	8	0.00
17/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1014	1	1	1	500.00
17/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
17/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	254	0	0	0	0.00
17/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
17/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	124	0	0	0	0.00
17/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	1	0	0	0	700.00
17/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	397	0	0	0	0.00
17/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	40	0	0	0	0.00
17/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
17/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1178	1	1	1	0.00
17/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
17/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	187	0	0	0	0.00
17/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
17/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	338	0	0	0	0.00
17/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
17/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
17/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
17/01/2024	2030 On 02-May-24			Bond Future	9.87	94.1456	94.0667	94.1456	128,187.00
17/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1324	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
17/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1303	1	1	1	0.00
17/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1344	1	1	1	0.00
17/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1022	1	1	1	1,000.00
17/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2120	2	2	2	1,000.00
17/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8035	8	8	8	0.00
17/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9590	10	10	10	0.00
17/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4117	4	4	4	1,080.00
17/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3466	4	3	4	500.00
17/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5138	5	5	5	500.00
17/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12262	12	12	12	0.00
17/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1	0	0	0	500.00
17/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	205	0	0	0	0.00
17/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	466	0	0	0	0.00
17/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	14	0	0	0	1,080.00
17/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	337	0	0	0	0.00
17/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	44	0	0	0	1,000.00
17/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	945	1	1	1	0.00
17/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1884	2	2	2	0.00
17/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1508	1	2	1	0.00
17/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1549	2	2	2	0.00
17/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1528	1	2	1	0.00
17/01/2024	2030 On 01-August-24			Bond Future	9.92	92.2181	92.1381	92.2181	0.00
17/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2970	3	3	3	0.00
17/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	2996	3	3	3	0.00
17/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2944	3	3	3	0.00
17/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1206	1	1	1	0.00
17/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1182	1	1	1	0.00
17/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1194	1	1	1	0.00
17/01/2024	2030 On 07-November-24			Bond Future	9.99	94.3665	94.2859	94.3665	1,652.00
17/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4129	4	4	4	0.00
17/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4155	4	4	4	0.00
17/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4102	4	4	4	0.00
17/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1320	1	1	1	0.00
17/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1300	1	1	1	0.00
17/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1310	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
17/01/2024	2030 On 06-February-25			Bond Future	10.07	92.3756	92.2945	92.3756	0.00
17/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3858	4	4	4	0.00
17/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1669	2	2	2	0.00
17/01/2024	2032 On 01-February-24			Bond Future	10.70	89.9962	89.7878	89.9962	29,620.00
17/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5352	6	5	6	0.00
17/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5397	6	5	6	0.00
17/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5307	6	5	6	0.00
17/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1288	1	1	1	8,500.00
17/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6065	6	6	6	0.00
17/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	828	1	1	1	1,200.00
17/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8758	9	9	9	0.00
17/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	1	0	0	0	1,200.00
17/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	402	1	0	1	500.00
17/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2026	2	2	2	500.00
17/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9224	9	9	9	0.00
17/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	888	1	1	1	200.00
17/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4948	5	5	5	0.00
17/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8246	8	8	8	0.00
17/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3061	3	3	3	0.00
17/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4048	4	4	4	0.00
17/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3150	3	3	3	0.00
17/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1114	1	1	1	0.00
17/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	380	0	0	0	17,000.00
17/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	44	0	0	0	8,500.00
17/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	17	0	0	0	8,500.00
17/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	48	0	0	0	17,000.00
17/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
17/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	6	0	0	0	200.00
17/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	493	0	0	0	0.00
17/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
17/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	143	0	0	0	0.00
17/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	935	1	1	1	0.00
17/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	530	0	1	0	0.00
17/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3451	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
17/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
17/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	2	0	0	0	0.00
17/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	313	0	0	0	0.00
17/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	4	0	0	0	0.00
17/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	4	0	0	0	0.00
17/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	4	0	0	0	0.00
17/01/2024	2032 On 02-May-24			Bond Future	10.78	87.8129	87.5995	87.8129	141,703.00
17/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	904	1	1	1	1,000.00
17/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2005	2	2	2	1,000.00
17/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9471	10	9	10	0.00
17/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3515	4	4	4	1,550.00
17/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1481	2	1	2	1,550.00
17/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11248	11	11	11	0.00
17/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1347	1	1	1	500.00
17/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2669	3	3	3	500.00
17/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10579	11	11	11	0.00
17/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1262	1	1	1	0.00
17/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1283	1	1	1	0.00
17/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1241	1	1	1	0.00
17/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1304	1	1	1	500.00
17/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3048	3	3	3	0.00
17/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5183	5	5	5	0.00
17/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	433	0	0	0	500.00
17/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1016	1	1	1	500.00
17/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2302	2	2	2	0.00
17/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2384	2	2	2	0.00
17/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2329	2	2	2	0.00
17/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2356	2	2	2	0.00
17/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	35	0	0	0	500.00
17/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1194	1	1	1	0.00
17/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	23	0	0	0	1,550.00
17/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	838	1	1	1	0.00
17/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2092	2	2	2	0.00
17/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	66	0	0	0	1,000.00
17/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1612	2	2	2	0.00

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17/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2248	2	2	2	0.00
17/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2927	3	3	3	0.00
17/01/2024	2032 On 01-August-24			Bond Future	10.86	89.7511	89.5335	89.7511	0.00
17/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3115	3	3	3	0.00
17/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3087	3	3	3	0.00
17/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3144	3	3	3	0.00
17/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1804	2	2	2	0.00
17/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1838	2	2	2	0.00
17/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1821	2	2	2	0.00
17/01/2024	2032 On 07-November-24			Bond Future	10.97	87.6753	87.4537	87.6753	1,526.00
17/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10418	11	10	11	0.00
17/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4710	5	5	5	1,615.00
17/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4232	4	4	4	0.00
17/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4203	4	4	4	0.00
17/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4262	4	4	4	0.00
17/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1925	2	2	2	0.00
17/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1954	2	2	2	0.00
17/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1939	2	2	2	0.00
17/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	389	0	0	0	1,615.00
17/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1720	2	2	2	0.00
17/01/2024	2032 On 06-February-25			Bond Future	11.08	89.5499	89.3246	89.5499	0.00
17/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4697	5	5	5	0.00
17/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1920	2	2	2	0.00
17/01/2024	2033 On 01-February-24			Bond Future	122.50	122.0445	122.5037	122.0445	8,052.00
17/01/2024	2033 On 02-May-24			Bond Future	123.76	123.2924	123.7614	123.2924	1,160.00
17/01/2024	2033 On 01-August-24			Bond Future	126.52	126.0435	126.5237	126.0435	0.00
17/01/2024	2033 On 07-November-24			Bond Future	128.00	127.5114	128.0045	127.5114	0.00
17/01/2024	2033 On 06-February-25			Bond Future	130.78	130.2712	130.7764	130.2712	0.00
17/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5836	5	6	5	0.00
17/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/01/2024	2037 On 01-February-24			Bond Future	11.95	77.9267	77.6761	77.9267	84,618.00
17/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2157	2	2	2	0.00
17/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2113	2	2	2	0.00
17/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2201	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
17/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9736	10	10	10	0.00
17/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5073	5	5	5	0.00
17/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1232	1	1	1	2,500.00
17/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	6	0	0	0	2,500.00
17/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	466	0	0	0	0.00
17/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
17/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	169	0	0	0	0.00
17/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	185	0	0	0	0.00
17/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	176	0	0	0	0.00
17/01/2024	2037 On 02-May-24			Bond Future	12.06	79.6400	79.3835	79.6400	51,180.00
17/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	734	1	1	1	0.00
17/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	719	1	1	1	0.00
17/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	750	1	1	1	0.00
17/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4079	4	4	4	0.00
17/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4162	4	4	4	0.00
17/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4120	4	4	4	0.00
17/01/2024	2037 On 01-August-24			Bond Future	12.17	77.1420	76.8803	77.1420	0.00
17/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8659	9	9	9	0.00
17/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6191	6	6	6	0.00
17/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2656	3	3	3	0.00
17/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2684	3	3	3	1,383.00
17/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2629	3	3	3	0.00
17/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3048	3	3	3	0.00
17/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2998	3	3	3	0.00
17/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3023	3	3	3	0.00
17/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1200	1	1	1	1,383.00
17/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	677	1	1	1	1,383.00
17/01/2024	2037 On 07-November-24			Bond Future	12.30	78.9383	78.6717	78.9383	9,175.00
17/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4399	5	4	5	0.00
17/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4429	5	4	5	0.00
17/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4369	5	4	5	0.00
17/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2990	3	3	3	0.00
17/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2951	3	3	3	0.00
17/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2970	3	3	3	0.00
17/01/2024	2037 On 06-February-25			Bond Future	12.43	76.3657	76.0945	76.3657	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
17/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	4949	5	5	5	0.00
17/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3315	3	3	3	0.00
17/01/2024	2038 On 01-February-24			Bond Future	131.31	131.2341	131.3110	131.2341	1,020.00
17/01/2024	2038 On 02-May-24			Bond Future	134.23	134.1518	134.2299	134.1518	4,193.00
17/01/2024	2038 On 01-August-24			Bond Future	135.15	135.0729	135.1536	135.0729	0.00
17/01/2024	2038 On 07-November-24			Bond Future	138.34	138.2556	138.3399	138.2556	0.00
17/01/2024	2038 On 06-February-25			Bond Future	139.21	139.1227	139.2105	139.1227	0.00
17/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3981	4	4	4	0.00
17/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/01/2024	2040 On 01-February-24			Bond Future	12.30	77.2784	77.3040	77.2784	92,731.00
17/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	962	1	1	1	0.00
17/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	841	1	1	1	0.00
17/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3361	3	3	3	0.00
17/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8298	8	8	8	0.00
17/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	994	1	1	1	0.00
17/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	931	1	1	1	0.00
17/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	753	1	1	1	0.00
17/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	704	1	1	1	0.00
17/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
17/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	68	0	0	0	0.00
17/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	833	1	1	1	0.00
17/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	728	1	1	1	0.00
17/01/2024	2040 On 02-May-24			Bond Future	12.41	78.9774	79.0033	78.9774	56,083.00
17/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	499	1	0	1	0.00
17/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	511	1	1	1	0.00
17/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	487	0	0	0	0.00
17/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5239	5	5	5	0.00
17/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5140	5	5	5	0.00
17/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5189	5	5	5	0.00
17/01/2024	2040 On 01-August-24			Bond Future	12.53	76.2143	76.2413	76.2143	0.00
17/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2480	2	2	2	0.00
17/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2453	2	2	2	0.00
17/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2507	3	3	3	0.00
17/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3580	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
17/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3639	4	4	4	0.00
17/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3610	4	4	4	0.00
17/01/2024	2040 On 07-November-24			Bond Future	12.67	77.9888	78.0176	77.9888	8,697.00
17/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4290	4	4	4	0.00
17/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4259	4	4	4	0.00
17/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4321	4	4	4	0.00
17/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3302	3	3	3	0.00
17/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3345	3	3	3	0.00
17/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3323	3	3	3	0.00
17/01/2024	2040 On 06-February-25			Bond Future	12.81	75.1450	75.1755	75.1450	0.00
17/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4721	5	5	5	0.00
17/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3971	4	4	4	0.00
17/01/2024	2044 On 01-February-24			Bond Future	12.40	73.4065	73.3745	73.4065	36,970.00
17/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4598	5	5	5	0.00
17/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	522	1	1	1	0.00
17/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	500	1	0	1	0.00
17/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	544	1	1	1	0.00
17/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3353	3	3	3	0.00
17/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	64	0	0	0	15,000.00
17/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1162	1	1	1	0.00
17/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1233	1	1	1	0.00
17/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1198	1	1	1	0.00
17/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	17	0	0	0	5,000.00
17/01/2024	2044 On 02-May-24			Bond Future	12.51	75.0204	74.9873	75.0204	65,869.00
17/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	463	0	0	0	0.00
17/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	452	0	0	0	0.00
17/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	475	0	0	0	0.00
17/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5435	5	5	5	0.00
17/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5538	6	6	6	0.00
17/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5486	5	5	5	0.00
17/01/2024	2044 On 01-August-24			Bond Future	12.63	72.2952	72.2619	72.2952	0.00
17/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2113	2	2	2	0.00
17/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2138	2	2	2	0.00
17/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2089	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
17/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4039	4	4	4	0.00
17/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3974	4	4	4	0.00
17/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4006	4	4	4	0.00
17/01/2024	2044 On 07-November-24			Bond Future	12.76	73.9783	73.9453	73.9783	0.00
17/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4281	4	4	4	0.00
17/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4311	4	4	4	0.00
17/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4250	4	4	4	0.00
17/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3485	3	3	3	0.00
17/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3440	3	3	3	0.00
17/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3462	3	3	3	0.00
17/01/2024	2044 On 06-February-25			Bond Future	12.89	71.1740	71.1414	71.1740	0.00
17/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4678	5	5	5	0.00
17/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3996	4	4	4	0.00
17/01/2024	2046 On 01-February-24			Bond Future	114.53	114.8129	114.5276	114.8129	11,523.00
17/01/2024	2046 On 02-May-24			Bond Future	114.92	115.2148	114.9227	115.2148	15,355.00
17/01/2024	2046 On 01-August-24			Bond Future	117.49	117.7855	117.4876	117.7855	0.00
17/01/2024	2046 On 07-November-24			Bond Future	118.05	118.3525	118.0491	118.3525	0.00
17/01/2024	2046 On 06-February-25			Bond Future	120.60	120.9127	120.6040	120.9127	0.00
17/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6594	7	7	7	0.00
17/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/01/2024	2050 On 01-February-24			Bond Future	114.34	114.1743	114.3357	114.1743	9,650.00
17/01/2024	2050 On 02-May-24			Bond Future	116.88	116.7126	116.8770	116.7126	13,039.00
17/01/2024	2050 On 01-August-24			Bond Future	117.18	117.0094	117.1783	117.0094	0.00
17/01/2024	2050 On 07-November-24			Bond Future	119.94	119.7664	119.9408	119.7664	0.00
17/01/2024	2050 On 06-February-25			Bond Future	120.17	119.9898	120.1693	119.9898	0.00
17/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4569	4	5	4	0.00
17/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	AL37 On 01-February-24			Index Future	904.84	943.5290	904.8380	943.5290	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
17/01/2024	AL37 On 02-May-24			Index Future	924.73	964.2700	924.7280	964.2700	0.00
17/01/2024	AL37 On 01-August-24			Index Future	945.15	985.5630	945.1490	985.5630	0.00
17/01/2024	AL37 On 07-November-24			Index Future	967.21	1008.5660	967.2130	1008.5660	0.00
17/01/2024	AL37 On 06-February-25			Index Future	987.96	1030.1960	987.9590	1030.1960	0.00
17/01/2024	AL7T On 01-February-24			Index Future	1089.33	1091.7740	1089.3340	1091.7740	0.00
17/01/2024	AL7T On 02-May-24			Index Future	1113.28	1115.7730	1113.2790	1115.7730	0.00
17/01/2024	AL7T On 01-August-24			Index Future	1137.86	1140.4120	1137.8640	1140.4120	0.00
17/01/2024	AL7T On 07-November-24			Index Future	1164.43	1167.0290	1164.4270	1167.0290	0.00
17/01/2024	AL7T On 06-February-25			Index Future	1189.40	1192.0570	1189.4030	1192.0570	0.00
17/01/2024	ALBI On 01-February-24			Index Future	925.49	943.7630	925.4930	943.7630	104.00
17/01/2024	ALBI On 02-May-24			Index Future	945.84	964.5090	945.8360	964.5090	16.00
17/01/2024	ALBI On 01-August-24			Index Future	966.72	985.8070	966.7230	985.8070	0.00
17/01/2024	ALBI On 07-November-24			Index Future	989.29	1008.8160	989.2910	1008.8160	0.00
17/01/2024	ALBI On 06-February-25			Index Future	1010.51	1030.4510	1010.5110	1030.4510	0.00
17/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	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
17/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	ES33 On 01-February-24			Bond Future	12.30	76.4042	76.3114	76.4042	0.00
17/01/2024	ES33 On 02-May-24			Bond Future	12.43	74.3044	74.2091	74.3044	0.00
17/01/2024	ES33 On 01-August-24			Bond Future	12.57	75.9620	75.8651	75.9620	0.00
17/01/2024	ES33 On 07-November-24			Bond Future	12.74	73.9479	73.8496	73.9479	0.00
17/01/2024	ES33 On 06-February-25			Bond Future	12.92	75.5449	75.4454	75.5449	0.00
17/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1714	2	2	2	0.00
17/01/2024	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
17/01/2024	ES42 On 01-February-24			Bond Future	12.99	71.4559	71.3234	71.4559	0.00
17/01/2024	ES42 On 02-May-24			Bond Future	13.12	68.7821	68.6464	68.7821	0.00
17/01/2024	ES42 On 01-August-24			Bond Future	13.25	70.3161	70.1778	70.3161	0.00
17/01/2024	ES42 On 07-November-24			Bond Future	13.42	67.7031	67.5624	67.7031	0.00
17/01/2024	ES42 On 06-February-25			Bond Future	13.58	69.1630	69.0201	69.1630	0.00
17/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	627	1	1	1	0.00
17/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/01/2024	GOVI On 01-February-24			GOVI	911.10	930.3110	911.1010	930.3110	399.00
17/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	311210	50	31	50	0.00
17/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	311110	50	31	50	0.00
17/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	311010	50	31	50	0.00
17/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 02-May-24			GOVI	931.13	950.7610	931.1280	950.7610	327.00
17/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	198620	0	20	0	0.00
17/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	198520	0	20	0	0.00
17/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	198420	0	20	0	0.00
17/01/2024	GOVI On 01-August-24			GOVI	951.69	971.7560	951.6910	971.7560	0.00
17/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	83110	28	8	28	0.00
17/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	83010	28	8	28	0.00
17/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	83210	28	8	28	0.00
17/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 07-November-24			GOVI	973.91	994.4370	973.9070	994.4370	0.00
17/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	251170	46	25	46	0.00
17/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	251070	46	25	46	0.00
17/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	251270	46	25	46	0.00
17/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
17/01/2024	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
17/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
17/01/2024	GOVI On 06-February-25			GOVI	994.80	1015.7630	994.7970	1015.7630	0.00
17/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	227970	44	23	44	0.00
17/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2024	IGOV On 01-February-24			Index Future	343.94	344.7550	343.9440	344.7550	606.00
17/01/2024	IGOV On 02-May-24			Index Future	351.59	352.4190	351.5890	352.4190	16.00
17/01/2024	IGOV On 01-August-24			Index Future	359.44	360.2850	359.4370	360.2850	0.00
17/01/2024	IGOV On 07-November-24			Index Future	367.92	368.7820	367.9150	368.7820	0.00
17/01/2024	IGOV On 06-February-25			Index Future	375.89	376.7700	375.8870	376.7700	0.00
17/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	91.6230	91.6000	91.6230	0.00
17/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.34	91.6550	91.6620	91.6550	0.00
17/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.31	91.6720	91.6920	91.6720	0.00
17/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7520	91.7500	91.7520	0.00
17/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7830	91.7800	91.7830	0.00
17/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.07	91.9120	91.9300	91.9120	0.00
17/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.10	8.1000	91.9000	8.1000	0.00
17/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1430	92.1600	92.1430	0.00
17/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.49	92.4620	92.5100	92.4620	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
17/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.35	92.5700	92.6500	92.5700	0.00
17/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.27	92.6540	92.7310	92.6540	0.00
17/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.22	92.7100	92.7800	92.7100	0.00
17/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.36	92.5910	92.6400	92.5910	0.00
17/01/2024	R035 On 01-February-24			Bond Future	11.51	87.6778	87.6425	87.6778	21,534.00
17/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1	0	0	0	400.00
17/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	116	0	0	0	400.00
17/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9760	10	10	10	0.00
17/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3642	4	4	4	0.00
17/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3691	4	4	4	0.00
17/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3593	4	4	4	0.00
17/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	37	0	0	0	0.00
17/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	33	0	0	0	0.00
17/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	35	0	0	0	0.00
17/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
17/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2269	2	2	2	0.00
17/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5045	5	5	5	0.00
17/01/2024	R035 On 02-May-24			Bond Future	11.60	85.0940	85.0576	85.0940	161,782.00
17/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1041	1	1	1	0.00
17/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1060	1	1	1	0.00
17/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1021	1	1	1	0.00
17/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3276	3	3	3	0.00
17/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3204	3	3	3	0.00
17/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3240	3	3	3	0.00
17/01/2024	R035 On 01-August-24			Bond Future	11.70	86.9724	86.9357	86.9724	0.00
17/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3110	3	3	3	0.00
17/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3081	3	3	3	0.00
17/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3140	3	3	3	0.00
17/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2568	3	3	3	0.00
17/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2612	3	3	3	0.00
17/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2590	3	3	3	0.00
17/01/2024	R035 On 07-November-24			Bond Future	11.83	84.4836	84.4471	84.4836	19,875.00
17/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4393	4	4	4	0.00
17/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4362	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
17/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4424	4	4	4	0.00
17/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2581	3	3	3	0.00
17/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2618	3	3	3	0.00
17/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2599	3	3	3	0.00
17/01/2024	R035 On 06-February-25			Bond Future	11.96	86.2905	86.2541	86.2905	0.00
17/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4888	5	5	5	0.00
17/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2655	3	3	3	0.00
17/01/2024	R053 On 01-February-24			Bond Future	12.35	98.5417	98.3439	98.5417	0.00
17/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4220	4	4	4	0.00
17/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4157	4	4	4	0.00
17/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4284	4	4	4	0.00
17/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	100	0	0	0	0.00
17/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	110	0	0	0	0.00
17/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	105	0	0	0	0.00
17/01/2024	R053 On 02-May-24			Bond Future	12.46	94.8437	94.6412	94.8437	5,189.00
17/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5526	6	6	6	0.00
17/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5575	6	6	6	0.00
17/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5477	6	5	6	0.00
17/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1547	2	2	2	0.00
17/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1510	1	2	1	0.00
17/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1528	1	2	1	0.00
17/01/2024	R053 On 01-August-24			Bond Future	12.57	96.9370	96.7305	96.9370	0.00
17/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6587	7	7	7	0.00
17/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6632	7	7	7	0.00
17/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6541	7	7	7	0.00
17/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2675	3	3	3	0.00
17/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2633	3	3	3	0.00
17/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2654	3	3	3	0.00
17/01/2024	R053 On 07-November-24			Bond Future	12.70	93.3229	93.1128	93.3229	0.00
17/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5465	6	5	6	0.00
17/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5505	6	6	6	0.00
17/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5426	6	5	6	0.00
17/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4815	5	5	5	0.00
17/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4755	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
17/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4785	5	5	5	0.00
17/01/2024	R053 On 06-February-25			Bond Future	12.83	95.3165	95.1031	95.3165	0.00
17/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6257	6	6	6	0.00
17/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5534	5	6	5	0.00
17/01/2024	R186 On 01-February-24			Bond Future	8.79	105.6356	105.5838	105.6356	33,214.00
17/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1825	2	2	2	0.00
17/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1800	2	2	2	0.00
17/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1849	2	2	2	0.00
17/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	3	0	0	0	0.00
17/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	4	0	0	0	0.00
17/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	4	0	0	0	0.00
17/01/2024	R186 On 02-May-24			Bond Future	8.77	107.9580	107.9046	107.9580	73,490.00
17/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	85	0	0	0	0.00
17/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	82	0	0	0	0.00
17/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	88	0	0	0	0.00
17/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2354	2	2	2	2,030.00
17/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3783	4	4	4	0.00
17/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	38	0	0	0	2,030.00
17/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	131	0	0	0	0.00
17/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1911	2	2	2	0.00
17/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1953	2	2	2	0.00
17/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1932	2	2	2	0.00
17/01/2024	R186 On 01-August-24			Bond Future	8.75	105.0324	104.9784	105.0324	0.00
17/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	885	1	1	1	0.00
17/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	898	1	1	1	0.00
17/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	873	1	1	1	0.00
17/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1024	1	1	1	0.00
17/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1006	1	1	1	0.00
17/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1015	1	1	1	0.00
17/01/2024	R186 On 07-November-24			Bond Future	8.74	107.4798	107.4258	107.4798	44,528.00
17/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1566	2	2	2	0.00
17/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1553	2	2	2	0.00
17/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1579	2	2	2	0.00
17/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	799	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
17/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	811	1	1	1	0.00
17/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	805	1	1	1	0.00
17/01/2024	R186 On 06-February-25			Bond Future	8.76	104.4633	104.4094	104.4633	0.00
17/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1409	1	1	1	0.00
17/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	939	1	1	1	0.00
17/01/2024	R202 On 01-February-24			Bond Future	259.13	258.9944	259.1343	258.9944	5,010.00
17/01/2024	R202 On 02-May-24			Bond Future	264.89	264.7525	264.8946	264.7525	4,398.00
17/01/2024	R202 On 01-August-24			Bond Future	265.71	265.5597	265.7065	265.5597	0.00
17/01/2024	R202 On 07-November-24			Bond Future	271.97	271.8176	271.9711	271.8176	6.00
17/01/2024	R202 On 06-February-25			Bond Future	272.62	272.4615	272.6214	272.4615	0.00
17/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5831	6	6	6	0.00
17/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
17/01/2024	R209 On 01-February-24			Bond Future	11.65	67.6719	67.5664	67.6719	6,104.00
17/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2347	2	2	2	0.00
17/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2389	2	2	2	0.00
17/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2306	2	2	2	0.00
17/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	88	0	0	0	0.00
17/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	80	0	0	0	0.00
17/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	84	0	0	0	0.00
17/01/2024	R209 On 02-May-24			Bond Future	11.74	66.0068	65.8987	66.0068	8,081.00
17/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	695	1	1	1	0.00
17/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	710	1	1	1	0.00
17/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	681	1	1	1	0.00
17/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3439	3	3	3	0.00
17/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3368	3	3	3	0.00
17/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3403	3	3	3	0.00
17/01/2024	R209 On 01-August-24			Bond Future	11.83	67.4637	67.3536	67.4637	0.00
17/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2357	2	2	2	0.00
17/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2333	2	2	2	0.00
17/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2382	2	2	2	0.00
17/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2530	2	3	2	0.00
17/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2574	3	3	3	0.00
17/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2552	3	3	3	0.00
17/01/2024	R209 On 07-November-24			Bond Future	11.95	65.8787	65.7669	65.8787	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
17/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3767	4	4	4	0.00
17/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3794	4	4	4	0.00
17/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3740	4	4	4	0.00
17/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2550	3	3	3	0.00
17/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2515	2	3	2	0.00
17/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2532	2	3	2	0.00
17/01/2024	R209 On 06-February-25			Bond Future	12.06	67.2873	67.1738	67.2873	0.00
17/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4293	4	4	4	0.00
17/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2627	3	3	3	0.00
17/01/2024	R210 On 01-February-24			Bond Future	234.33	234.2562	234.3274	234.2562	476.00
17/01/2024	R210 On 02-May-24			Bond Future	236.28	236.2039	236.2758	236.2039	198.00
17/01/2024	R210 On 01-August-24			Bond Future	241.55	241.4742	241.5491	241.4742	0.00
17/01/2024	R210 On 07-November-24			Bond Future	243.90	243.8173	243.8970	243.8173	60.00
17/01/2024	R210 On 06-February-25			Bond Future	249.18	249.0930	249.1771	249.0930	0.00
17/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9567	9	10	9	0.00
17/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/01/2024	R213 On 01-February-24			Bond Future	10.34	86.7907	86.6243	86.7907	21,975.00
17/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5774	6	6	6	0.00
17/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5733	6	6	6	0.00
17/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5814	6	6	6	0.00
17/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	1	0	0	0	0.00
17/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1	0	0	0	0.00
17/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	1	0	0	0	0.00
17/01/2024	R213 On 02-May-24			Bond Future	10.40	85.1405	84.9701	85.1405	11,822.00
17/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1316	1	1	1	0.00
17/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1296	1	1	1	0.00
17/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1337	1	1	1	0.00
17/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1775	2	2	2	0.00
17/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1820	2	2	2	0.00
17/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1797	2	2	2	0.00
17/01/2024	R213 On 01-August-24			Bond Future	10.47	87.0200	86.8463	87.0200	0.00
17/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3095	3	3	3	0.00
17/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3122	3	3	3	0.00
17/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3068	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
17/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1442	1	1	1	0.00
17/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1414	1	1	1	0.00
17/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1428	1	1	1	0.00
17/01/2024	R213 On 07-November-24			Bond Future	10.56	85.4869	85.3102	85.4869	16,191.00
17/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4140	4	4	4	0.00
17/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4113	4	4	4	0.00
17/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4167	4	4	4	0.00
17/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1506	1	2	1	0.00
17/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1530	1	2	1	0.00
17/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1518	1	2	1	0.00
17/01/2024	R213 On 06-February-25			Bond Future	10.66	87.3161	87.1366	87.3161	0.00
17/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4358	4	4	4	0.00
17/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1718	2	2	2	0.00
17/01/2024	R214 On 01-February-24			Bond Future	12.13	62.7713	62.6424	62.7713	5,809.00
17/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	730	1	1	1	0.00
17/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	756	1	1	1	0.00
17/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	704	1	1	1	0.00
17/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	669	1	1	1	0.00
17/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	624	1	1	1	0.00
17/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	646	1	1	1	0.00
17/01/2024	R214 On 02-May-24			Bond Future	12.23	60.8472	60.7152	60.8472	21,048.00
17/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1637	2	2	2	6,610.00
17/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6048	6	6	6	0.00
17/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3774	4	4	4	0.00
17/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1589	2	2	2	10,000.00
17/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	462	0	0	0	0.00
17/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	473	1	0	1	0.00
17/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	451	0	0	0	0.00
17/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4292	4	4	4	0.00
17/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4209	4	4	4	0.00
17/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4251	4	4	4	0.00
17/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2058	2	2	2	0.00
17/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	831	1	1	1	16,610.00
17/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2106	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
17/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	352	0	0	0	16,610.00
17/01/2024	R214 On 01-August-24			Bond Future	12.32	62.1904	62.0558	62.1904	0.00
17/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2213	2	2	2	0.00
17/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2189	2	2	2	0.00
17/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2236	2	2	2	0.00
17/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2922	3	3	3	0.00
17/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2971	3	3	3	0.00
17/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2947	3	3	3	0.00
17/01/2024	R214 On 07-November-24			Bond Future	12.44	60.3324	60.1955	60.3324	0.00
17/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3597	4	4	4	0.00
17/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3623	4	4	4	0.00
17/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3571	4	4	4	0.00
17/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2858	3	3	3	0.00
17/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2819	3	3	3	0.00
17/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2838	3	3	3	0.00
17/01/2024	R214 On 06-February-25			Bond Future	12.57	61.6226	61.4835	61.6226	0.00
17/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4008	4	4	4	0.00
17/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3366	3	3	3	0.00
17/01/2024	R248 On 01-February-24			Bond Future	12.32	76.4982	76.4617	76.4982	35,052.00
17/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8224	8	8	8	0.00
17/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4298	4	4	4	0.00
17/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	412	0	0	0	0.00
17/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	431	0	0	0	0.00
17/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	393	0	0	0	0.00
17/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5659	6	6	6	0.00
17/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	769	1	1	1	0.00
17/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	3	0	0	0	0.00
17/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	908	1	1	1	0.00
17/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5081	5	5	5	0.00
17/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	6	0	0	0	0.00
17/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1475	1	1	1	0.00
17/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1394	1	1	1	0.00
17/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1434	1	1	1	0.00
17/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	26	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
17/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
17/01/2024	R248 On 02-May-24			Bond Future	12.43	73.7322	73.6946	73.7322	210,647.00
17/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	293	0	0	0	0.00
17/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2190	2	2	2	0.00
17/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4924	5	5	5	0.00
17/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	355	0	0	0	0.00
17/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	364	0	0	0	0.00
17/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	345	0	0	0	0.00
17/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6271	6	6	6	0.00
17/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6159	6	6	6	0.00
17/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6215	6	6	6	0.00
17/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	929	1	1	1	0.00
17/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2339	2	2	2	0.00
17/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6615	7	7	7	0.00
17/01/2024	R248 On 01-August-24			Bond Future	12.53	75.3598	75.3217	75.3598	13,000.00
17/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2536	3	3	3	0.00
17/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2563	3	3	3	0.00
17/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2508	3	3	3	0.00
17/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3825	4	4	4	0.00
17/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3764	4	4	4	0.00
17/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3794	4	4	4	0.00
17/01/2024	R248 On 07-November-24			Bond Future	12.66	72.6637	72.6257	72.6637	0.00
17/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4292	4	4	4	0.00
17/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4323	4	4	4	0.00
17/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4261	4	4	4	0.00
17/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3593	4	4	4	0.00
17/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3546	4	4	4	0.00
17/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3570	4	4	4	0.00
17/01/2024	R248 On 06-February-25			Bond Future	12.79	74.2171	74.1792	74.2171	0.00
17/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4250	4	4	4	0.00
17/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4687	5	5	5	0.00
17/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	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
17/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00