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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/01/2024 TO: 26/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	2025 On 01-February-24			Bond Future	176.03	176.2266	176.0332	176.2266	10,358.00
26/01/2024	2025 On 02-May-24			Bond Future	179.92	180.1260	179.9229	180.1260	8,695.00
26/01/2024	2025 On 01-August-24			Bond Future	182.08	182.3079	182.0810	182.3079	0.00
26/01/2024	2025 On 07-November-24			Bond Future	186.35	186.5970	186.3498	186.5970	75.00
26/01/2024	2029 On 01-February-24			Bond Future	129.02	129.1259	129.0231	129.1259	3,450.00
26/01/2024	2029 On 02-May-24			Bond Future	130.51	130.6190	130.5099	130.6190	7,165.00
26/01/2024	2029 On 01-August-24			Bond Future	133.40	133.5301	133.4045	133.5301	728.00
26/01/2024	2029 On 07-November-24			Bond Future	135.13	135.2734	135.1341	135.2734	66.00
26/01/2024	2029 On 06-February-25			Bond Future	138.06	138.2051	138.0619	138.2051	0.00
26/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5662	6	6	6	0.00
26/01/2024	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
26/01/2024	2030 On 01-February-24			Bond Future	9.75	92.4230	92.3398	92.4230	40,529.00
26/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6519	7	7	7	0.00
26/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6480	7	6	7	0.00
26/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6558	7	7	7	0.00
26/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6325	6	6	6	0.00
26/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	836	1	1	1	1,360.00
26/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	48	0	0	0	400.00
26/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1367	1	1	1	400.00
26/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9319	9	9	9	0.00
26/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2667	3	3	3	500.00
26/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8424	9	8	9	0.00
26/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	698	1	1	1	500.00
26/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1728	2	2	2	200.00
26/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5114	5	5	5	0.00
26/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8009	8	8	8	0.00
26/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8386	8	8	8	0.00
26/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1094	1	1	1	500.00
26/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
26/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	38	0	0	0	0.00
26/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
26/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	7	0	0	0	0.00
26/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
26/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	102	0	0	0	0.00
26/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
26/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	809	1	1	1	0.00
26/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
26/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	19	0	0	0	0.00
26/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
26/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	73	0	0	0	0.00
26/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2030 On 02-May-24			Bond Future	9.80	94.4451	94.3572	94.4451	131,379.00
26/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1316	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
26/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1295	1	1	1	0.00
26/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1338	1	1	1	0.00
26/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	995	1	1	1	1,000.00
26/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2169	2	2	2	1,000.00
26/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8300	8	8	8	0.00
26/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9871	10	10	10	0.00
26/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4280	4	4	4	1,080.00
26/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3598	4	4	4	500.00
26/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5340	5	5	5	500.00
26/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12551	13	13	13	0.00
26/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
26/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	117	0	0	0	0.00
26/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	307	0	0	0	0.00
26/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	5	0	0	0	1,080.00
26/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	209	0	0	0	0.00
26/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	19	0	0	0	1,000.00
26/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	704	1	1	1	0.00
26/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1567	2	2	2	0.00
26/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1211	1	1	1	0.00
26/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1249	1	1	1	0.00
26/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1230	1	1	1	0.00
26/01/2024	2030 On 01-August-24			Bond Future	9.85	92.5218	92.4217	92.5218	0.00
26/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3024	3	3	3	0.00
26/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3051	3	3	3	0.00
26/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2996	3	3	3	0.00
26/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	975	1	1	1	0.00
26/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	953	1	1	1	0.00
26/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	964	1	1	1	0.00
26/01/2024	2030 On 07-November-24			Bond Future	9.92	94.6735	94.5636	94.6735	1,652.00
26/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4154	4	4	4	0.00
26/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4181	4	4	4	0.00
26/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4127	4	4	4	0.00
26/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1067	1	1	1	0.00
26/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1049	1	1	1	0.00
26/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1058	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
26/01/2024	2030 On 06-February-25			Bond Future	9.99	92.6924	92.5796	92.6924	0.00
26/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3913	4	4	4	0.00
26/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1440	1	1	1	0.00
26/01/2024	2032 On 01-February-24			Bond Future	10.62	90.2166	90.1959	90.2166	17,704.00
26/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5756	6	6	6	0.00
26/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5801	6	6	6	0.00
26/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5711	6	6	6	0.00
26/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1429	1	1	1	8,500.00
26/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6472	6	6	6	0.00
26/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	848	1	1	1	1,200.00
26/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9166	9	9	9	0.00
26/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	1,200.00
26/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	318	0	0	0	500.00
26/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2299	2	2	2	500.00
26/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9632	10	10	10	0.00
26/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	925	1	1	1	200.00
26/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5350	5	5	5	0.00
26/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8654	9	9	9	0.00
26/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3421	3	3	3	0.00
26/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4439	4	4	4	0.00
26/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3515	4	4	4	0.00
26/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1212	1	1	1	0.00
26/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	69	0	0	0	17,000.00
26/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	8,500.00
26/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0	0	0	0	8,500.00
26/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	1	0	0	0	17,000.00
26/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
26/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
26/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	122	0	0	0	0.00
26/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
26/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	7	0	0	0	0.00
26/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	443	0	0	0	0.00
26/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	142	0	0	0	0.00
26/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3042	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
26/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
26/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	45	0	0	0	0.00
26/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2032 On 02-May-24			Bond Future	10.69	88.0288	88.0049	88.0288	149,777.00
26/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	848	1	1	1	1,000.00
26/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2013	2	2	2	1,000.00
26/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9841	10	10	10	0.00
26/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3637	4	4	4	1,550.00
26/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1453	1	1	1	1,550.00
26/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11639	12	12	12	0.00
26/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1312	1	1	1	500.00
26/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2728	3	3	3	500.00
26/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10964	11	11	11	0.00
26/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1222	1	1	1	0.00
26/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1244	1	1	1	0.00
26/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1200	1	1	1	0.00
26/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1266	1	1	1	500.00
26/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3137	3	3	3	0.00
26/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5406	5	5	5	0.00
26/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	251	0	0	0	500.00
26/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	699	1	1	1	500.00
26/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1859	2	2	2	0.00
26/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1937	2	2	2	0.00
26/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1885	2	2	2	0.00
26/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1911	2	2	2	0.00
26/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	15	0	0	0	500.00
26/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	848	1	1	1	0.00
26/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	9	0	0	0	1,550.00
26/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	554	1	1	1	0.00
26/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1659	2	2	2	0.00
26/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	31	0	0	0	1,000.00
26/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1216	1	1	1	0.00

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26/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1807	2	2	2	0.00
26/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2465	2	2	2	0.00
26/01/2024	2032 On 01-August-24			Bond Future	10.77	89.9695	89.9355	89.9695	0.00
26/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3226	3	3	3	0.00
26/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3196	3	3	3	0.00
26/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3256	3	3	3	0.00
26/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1513	2	2	2	0.00
26/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1544	2	2	2	0.00
26/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1529	2	2	2	0.00
26/01/2024	2032 On 07-November-24			Bond Future	10.88	87.8952	87.8532	87.8952	1,526.00
26/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10746	11	11	11	0.00
26/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4902	5	5	5	1,615.00
26/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4407	4	4	4	0.00
26/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4377	4	4	4	0.00
26/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4438	4	4	4	0.00
26/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1701	2	2	2	0.00
26/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1728	2	2	2	0.00
26/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1715	2	2	2	0.00
26/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	319	0	0	0	1,615.00
26/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1512	1	2	1	0.00
26/01/2024	2032 On 06-February-25			Bond Future	10.98	89.7775	89.7342	89.7775	0.00
26/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4748	5	5	5	0.00
26/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1562	2	2	2	0.00
26/01/2024	2033 On 01-February-24			Bond Future	122.02	122.1403	122.0154	122.1403	2,719.00
26/01/2024	2033 On 02-May-24			Bond Future	123.25	123.3775	123.2461	123.3775	1,320.00
26/01/2024	2033 On 01-August-24			Bond Future	125.98	126.1275	125.9798	126.1275	5,737.00
26/01/2024	2033 On 07-November-24			Bond Future	127.44	127.5998	127.4386	127.5998	0.00
26/01/2024	2033 On 06-February-25			Bond Future	130.20	130.3654	130.1998	130.3654	0.00
26/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5260	5	5	5	0.00
26/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2037 On 01-February-24			Bond Future	11.86	78.2999	78.1685	78.2999	81,580.00
26/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2514	3	3	3	0.00
26/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2465	3	2	3	0.00
26/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2563	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
26/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10229	10	10	10	0.00
26/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5559	6	6	6	0.00
26/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1457	1	1	1	2,500.00
26/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	2,500.00
26/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	199	0	0	0	0.00
26/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
26/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	38	0	0	0	0.00
26/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	45	0	0	0	0.00
26/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	41	0	0	0	0.00
26/01/2024	2037 On 02-May-24			Bond Future	11.96	80.0130	79.8762	80.0130	83,623.00
26/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	679	1	1	1	0.00
26/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	663	1	1	1	0.00
26/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	694	1	1	1	0.00
26/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3531	3	4	3	0.00
26/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3613	4	4	4	0.00
26/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3572	3	4	3	0.00
26/01/2024	2037 On 01-August-24			Bond Future	12.08	77.5212	77.3728	77.5212	72,241.00
26/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8993	9	9	9	0.00
26/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6444	7	6	7	0.00
26/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2740	3	3	3	0.00
26/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2769	3	3	3	1,383.00
26/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2711	3	3	3	0.00
26/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2637	3	3	3	0.00
26/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2590	3	3	3	0.00
26/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2614	3	3	3	0.00
26/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	961	1	1	1	1,383.00
26/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	518	0	1	0	1,383.00
26/01/2024	2037 On 07-November-24			Bond Future	12.20	79.3234	79.1652	79.3234	9,175.00
26/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4434	5	4	5	0.00
26/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4466	5	4	5	0.00
26/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4402	4	4	4	0.00
26/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2530	2	3	2	0.00
26/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2494	2	2	2	0.00
26/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2512	2	3	2	0.00
26/01/2024	2037 On 06-February-25			Bond Future	12.33	76.7619	76.5999	76.7619	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
26/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5092	5	5	5	0.00
26/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2952	3	3	3	0.00
26/01/2024	2038 On 01-February-24			Bond Future	131.08	131.2034	131.0776	131.2034	779.00
26/01/2024	2038 On 02-May-24			Bond Future	133.97	134.1066	133.9739	134.1066	5,213.00
26/01/2024	2038 On 01-August-24			Bond Future	134.88	135.0337	134.8838	135.0337	0.00
26/01/2024	2038 On 07-November-24			Bond Future	138.05	138.2099	138.0455	138.2099	0.00
26/01/2024	2038 On 06-February-25			Bond Future	138.92	139.0910	138.9223	139.0910	0.00
26/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3692	4	4	4	0.00
26/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2040 On 01-February-24			Bond Future	12.18	78.1330	77.9952	78.1330	26,562.00
26/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1239	1	1	1	0.00
26/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1085	1	1	1	0.00
26/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3989	4	4	4	0.00
26/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8989	9	9	9	0.00
26/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1279	1	1	1	0.00
26/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1199	1	1	1	0.00
26/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	331	0	0	0	0.00
26/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	297	0	0	0	0.00
26/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	5	0	0	0	0.00
26/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	386	0	0	0	0.00
26/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	314	0	0	0	0.00
26/01/2024	2040 On 02-May-24			Bond Future	12.29	79.8425	79.6992	79.8425	132,784.00
26/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	509	1	1	1	0.00
26/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	522	1	1	1	0.00
26/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	496	1	0	1	0.00
26/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4552	4	5	4	0.00
26/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4455	4	4	4	0.00
26/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4503	4	5	4	0.00
26/01/2024	2040 On 01-August-24			Bond Future	12.41	77.0965	76.9415	77.0965	2,992.00
26/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2552	3	3	3	0.00
26/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2524	3	3	3	0.00
26/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2581	3	3	3	0.00
26/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2954	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
26/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3009	3	3	3	0.00
26/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2981	3	3	3	0.00
26/01/2024	2040 On 07-November-24			Bond Future	12.54	78.8886	78.7237	78.8886	8,697.00
26/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4508	5	5	5	0.00
26/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4475	5	4	5	0.00
26/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4540	5	5	5	0.00
26/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2815	3	3	3	0.00
26/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2855	3	3	3	0.00
26/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2835	3	3	3	0.00
26/01/2024	2040 On 06-February-25			Bond Future	12.67	76.0670	75.8980	76.0670	0.00
26/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4872	5	5	5	0.00
26/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3399	3	3	3	0.00
26/01/2024	2044 On 01-February-24			Bond Future	12.30	74.1177	73.9218	74.1177	21,990.00
26/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5129	5	5	5	0.00
26/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	621	1	1	1	0.00
26/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	595	1	1	1	0.00
26/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	648	1	1	1	0.00
26/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3842	4	4	4	0.00
26/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	6	0	0	0	15,000.00
26/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	719	0	1	0	0.00
26/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	781	1	1	1	0.00
26/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	750	1	1	1	0.00
26/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0	0	0	0	5,000.00
26/01/2024	2044 On 02-May-24			Bond Future	12.41	75.7393	75.5368	75.7393	80,010.00
26/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	408	0	0	0	0.00
26/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	397	0	0	0	0.00
26/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	419	0	0	0	0.00
26/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4830	5	5	5	0.00
26/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4933	5	5	5	0.00
26/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4881	5	5	5	0.00
26/01/2024	2044 On 01-August-24			Bond Future	12.53	73.0280	72.8129	73.0280	26,240.00
26/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2165	2	2	2	0.00
26/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2192	2	2	2	0.00
26/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2139	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
26/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3538	3	4	3	0.00
26/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3476	3	3	3	0.00
26/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3507	3	4	3	0.00
26/01/2024	2044 On 07-November-24			Bond Future	12.66	74.7255	74.4994	74.7255	0.00
26/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4393	4	4	4	0.00
26/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4425	4	4	4	0.00
26/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4361	4	4	4	0.00
26/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3042	3	3	3	0.00
26/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3000	3	3	3	0.00
26/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3021	3	3	3	0.00
26/01/2024	2044 On 06-February-25			Bond Future	12.78	71.9399	71.7085	71.9399	0.00
26/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4814	5	5	5	0.00
26/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3565	3	4	3	0.00
26/01/2024	2046 On 01-February-24			Bond Future	114.72	115.3962	114.7173	115.3962	11,523.00
26/01/2024	2046 On 02-May-24			Bond Future	115.11	115.8061	115.1086	115.8061	15,355.00
26/01/2024	2046 On 01-August-24			Bond Future	117.66	118.3872	117.6615	118.3872	0.00
26/01/2024	2046 On 07-November-24			Bond Future	118.22	118.9746	118.2226	118.9746	0.00
26/01/2024	2046 On 06-February-25			Bond Future	120.78	121.5521	120.7830	121.5521	0.00
26/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6773	8	7	8	0.00
26/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
26/01/2024	2050 On 01-February-24			Bond Future	114.53	114.8962	114.5251	114.8962	10,568.00
26/01/2024	2050 On 02-May-24			Bond Future	117.06	117.4387	117.0557	117.4387	13,957.00
26/01/2024	2050 On 01-August-24			Bond Future	117.36	117.7594	117.3554	117.7594	0.00
26/01/2024	2050 On 07-November-24			Bond Future	120.11	120.5293	120.1062	120.5293	0.00
26/01/2024	2050 On 06-February-25			Bond Future	120.35	120.7846	120.3520	120.7846	0.00
26/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4752	5	5	5	0.00
26/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
26/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	AL37 On 01-February-24			Index Future	943.90	946.4670	943.8950	946.4670	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
26/01/2024	AL37 On 02-May-24			Index Future	964.52	967.1740	964.5170	967.1740	0.00
26/01/2024	AL37 On 01-August-24			Index Future	985.68	988.5010	985.6810	988.5010	0.00
26/01/2024	AL37 On 07-November-24			Index Future	1008.56	1011.5230	1008.5560	1011.5230	0.00
26/01/2024	AL37 On 06-February-25			Index Future	1030.20	1033.2370	1030.1990	1033.2370	0.00
26/01/2024	AL7T On 01-February-24			Index Future	1095.45	1096.1520	1095.4520	1096.1520	0.00
26/01/2024	AL7T On 02-May-24			Index Future	1119.39	1120.1340	1119.3850	1120.1340	0.00
26/01/2024	AL7T On 01-August-24			Index Future	1143.95	1144.8340	1143.9470	1144.8340	0.00
26/01/2024	AL7T On 07-November-24			Index Future	1170.50	1171.4960	1170.4950	1171.4960	0.00
26/01/2024	AL7T On 06-February-25			Index Future	1195.61	1196.6450	1195.6130	1196.6450	0.00
26/01/2024	ALBI On 01-February-24			Index Future	946.76	948.7640	946.7550	948.7640	66.00
26/01/2024	ALBI On 02-May-24			Index Future	967.44	969.5220	967.4400	969.5220	38.00
26/01/2024	ALBI On 01-August-24			Index Future	988.67	990.9010	988.6680	990.9010	0.00
26/01/2024	ALBI On 07-November-24			Index Future	1011.61	1013.9780	1011.6120	1013.9780	0.00
26/01/2024	ALBI On 06-February-25			Index Future	1033.32	1035.7450	1033.3210	1035.7450	0.00
26/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	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
26/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	ES33 On 01-February-24			Bond Future	12.21	76.8204	76.7357	76.8204	0.00
26/01/2024	ES33 On 02-May-24			Bond Future	12.34	74.7219	74.6330	74.7219	0.00
26/01/2024	ES33 On 01-August-24			Bond Future	12.47	76.3871	76.2881	76.3871	0.00
26/01/2024	ES33 On 07-November-24			Bond Future	12.64	74.3801	74.2727	74.3801	0.00
26/01/2024	ES33 On 06-February-25			Bond Future	12.81	75.9891	75.8791	75.9891	0.00
26/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2148	2	2	2	0.00
26/01/2024	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
26/01/2024	ES42 On 01-February-24			Bond Future	12.78	72.5063	72.4076	72.5063	0.00
26/01/2024	ES42 On 02-May-24			Bond Future	12.91	69.8483	69.7452	69.8483	0.00
26/01/2024	ES42 On 01-August-24			Bond Future	13.03	71.4044	71.2914	71.4044	0.00
26/01/2024	ES42 On 07-November-24			Bond Future	13.19	68.8143	68.6929	68.8143	0.00
26/01/2024	ES42 On 06-February-25			Bond Future	13.34	70.3009	70.1766	70.3009	0.00
26/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1783	2	2	2	0.00
26/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
26/01/2024	GOVI On 01-February-24			GOVI	933.17	935.2030	933.1660	935.2030	51.00
26/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	531860	55	53	55	0.00
26/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	531760	55	53	55	0.00
26/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	531660	55	53	55	0.00
26/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 02-May-24			GOVI	953.55	955.6640	953.5530	955.6640	672.00
26/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	25830	5	3	5	0.00
26/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	25730	5	3	5	0.00
26/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	25630	5	3	5	0.00
26/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 01-August-24			GOVI	974.48	976.7370	974.4770	976.7370	0.00
26/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	310970	33	31	33	0.00
26/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	310870	33	31	33	0.00
26/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	311070	33	31	33	0.00
26/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 07-November-24			GOVI	997.09	999.4850	997.0920	999.4850	0.00
26/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	483020	51	48	51	0.00
26/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	482920	51	48	51	0.00
26/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	483120	51	48	51	0.00
26/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
26/01/2024	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
26/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
26/01/2024	GOVI On 06-February-25			GOVI	1018.49	1020.9410	1018.4890	1020.9410	0.00
26/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	464890	49	46	49	0.00
26/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
26/01/2024	GVIKX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2024	IGOV On 01-February-24			Index Future	345.09	345.1160	345.0910	345.1160	21.00
26/01/2024	IGOV On 02-May-24			Index Future	352.72	352.7520	352.7160	352.7520	611.00
26/01/2024	IGOV On 01-August-24			Index Future	360.54	360.6150	360.5390	360.6150	0.00
26/01/2024	IGOV On 07-November-24			Index Future	369.00	369.1010	368.9950	369.1010	0.00
26/01/2024	IGOV On 06-February-25			Index Future	376.99	377.1050	376.9940	377.1050	0.00
26/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
26/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6510	91.6500	0.00
26/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6600	91.6480	91.6600	0.00
26/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
26/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.7600	91.7700	91.7600	0.00
26/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.8500	91.9000	91.8500	0.00
26/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.10	91.8500	91.8990	91.8500	0.00
26/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.90	92.0600	92.0960	92.0600	0.00
26/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.61	92.4100	92.3920	92.4100	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
26/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.56	92.4600	92.4430	92.4600	0.00
26/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.38	92.6500	92.6180	92.6500	0.00
26/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.6100	92.5900	92.6100	0.00
26/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.47	92.5500	92.5320	92.5500	0.00
26/01/2024	R035 On 01-February-24			Bond Future	11.42	88.2441	88.1397	88.2441	18,035.00
26/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1	0	0	0	400.00
26/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	130	0	0	0	400.00
26/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10257	10	10	10	0.00
26/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4106	4	4	4	0.00
26/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4157	4	4	4	0.00
26/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4055	4	4	4	0.00
26/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	2	0	0	0	0.00
26/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	2	0	0	0	0.00
26/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	2	0	0	0	0.00
26/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
26/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1786	2	2	2	0.00
26/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4548	4	5	4	0.00
26/01/2024	R035 On 02-May-24			Bond Future	11.51	85.6637	85.5544	85.6637	158,776.00
26/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1056	1	1	1	0.00
26/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1077	1	1	1	0.00
26/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1035	1	1	1	0.00
26/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2793	3	3	3	0.00
26/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2724	3	3	3	0.00
26/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2759	3	3	3	0.00
26/01/2024	R035 On 01-August-24			Bond Future	11.61	87.5524	87.4315	87.5524	0.00
26/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3224	3	3	3	0.00
26/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3193	3	3	3	0.00
26/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3256	3	3	3	0.00
26/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2187	2	2	2	0.00
26/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2229	2	2	2	0.00
26/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2208	2	2	2	0.00
26/01/2024	R035 On 07-November-24			Bond Future	11.73	85.0739	84.9432	85.0739	19,875.00
26/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4577	5	5	5	0.00
26/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4545	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
26/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4610	5	5	5	0.00
26/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2270	2	2	2	0.00
26/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2305	2	2	2	0.00
26/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2288	2	2	2	0.00
26/01/2024	R035 On 06-February-25			Bond Future	11.86	86.8963	86.7624	86.8963	0.00
26/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5018	5	5	5	0.00
26/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2276	2	2	2	0.00
26/01/2024	R053 On 01-February-24			Bond Future	12.24	99.5112	99.1775	99.5112	0.00
26/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4960	5	5	5	0.00
26/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4893	5	5	5	0.00
26/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5028	5	5	5	0.00
26/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	10	0	0	0	0.00
26/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	12	0	0	0	0.00
26/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	11	0	0	0	0.00
26/01/2024	R053 On 02-May-24			Bond Future	12.35	95.8242	95.4802	95.8242	5,189.00
26/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5915	6	6	6	0.00
26/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5968	6	6	6	0.00
26/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5862	6	6	6	0.00
26/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1094	1	1	1	0.00
26/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1064	1	1	1	0.00
26/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1079	1	1	1	0.00
26/01/2024	R053 On 01-August-24			Bond Future	12.45	97.9366	97.5746	97.9366	0.00
26/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6810	7	7	7	0.00
26/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6858	7	7	7	0.00
26/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6762	7	7	7	0.00
26/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2051	2	2	2	0.00
26/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2015	2	2	2	0.00
26/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2033	2	2	2	0.00
26/01/2024	R053 On 07-November-24			Bond Future	12.58	94.3422	93.9639	94.3422	0.00
26/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5647	6	6	6	0.00
26/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5688	6	6	6	0.00
26/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5605	6	6	6	0.00
26/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4144	4	4	4	0.00
26/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4087	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
26/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4115	4	4	4	0.00
26/01/2024	R053 On 06-February-25			Bond Future	12.71	96.3611	95.9743	96.3611	0.00
26/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6350	7	6	7	0.00
26/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4756	5	5	5	0.00
26/01/2024	R186 On 01-February-24			Bond Future	8.68	105.8550	105.8543	105.8550	32,993.00
26/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2091	2	2	2	0.00
26/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2066	2	2	2	0.00
26/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2116	2	2	2	0.00
26/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R186 On 02-May-24			Bond Future	8.66	108.1709	108.1669	108.1709	88,502.00
26/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	91	0	0	0	0.00
26/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	88	0	0	0	0.00
26/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	94	0	0	0	0.00
26/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2560	3	3	3	2,030.00
26/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4026	4	4	4	0.00
26/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	18	0	0	0	2,030.00
26/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	74	0	0	0	0.00
26/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1655	2	2	2	0.00
26/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1696	2	2	2	0.00
26/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1675	2	2	2	0.00
26/01/2024	R186 On 01-August-24			Bond Future	8.63	105.2472	105.2317	105.2472	0.00
26/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	931	1	1	1	0.00
26/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	944	1	1	1	0.00
26/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	918	1	1	1	0.00
26/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	816	1	1	1	0.00
26/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	799	1	1	1	0.00
26/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	807	1	1	1	0.00
26/01/2024	R186 On 07-November-24			Bond Future	8.62	107.6953	107.6707	107.6953	44,528.00
26/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1690	2	2	2	0.00
26/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1676	2	2	2	0.00
26/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1704	2	2	2	0.00
26/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	679	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
26/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	689	1	1	1	0.00
26/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	684	1	1	1	0.00
26/01/2024	R186 On 06-February-25			Bond Future	8.61	104.6870	104.6615	104.6870	0.00
26/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1535	2	2	2	0.00
26/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	813	1	1	1	0.00
26/01/2024	R202 On 01-February-24			Bond Future	258.82	258.7705	258.8161	258.7705	4,741.00
26/01/2024	R202 On 02-May-24			Bond Future	264.53	264.4964	264.5348	264.4964	4,858.00
26/01/2024	R202 On 01-August-24			Bond Future	265.32	265.3132	265.3244	265.3132	0.00
26/01/2024	R202 On 07-November-24			Bond Future	271.54	271.5544	271.5441	271.5544	6.00
26/01/2024	R202 On 06-February-25			Bond Future	272.22	272.2271	272.2156	272.2271	0.00
26/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5426	5	5	5	0.00
26/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R209 On 01-February-24			Bond Future	11.56	68.0895	67.9971	68.0895	3,872.00
26/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2707	3	3	3	0.00
26/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2752	3	3	3	0.00
26/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2663	3	3	3	0.00
26/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	14	0	0	0	0.00
26/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	12	0	0	0	0.00
26/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	13	0	0	0	0.00
26/01/2024	R209 On 02-May-24			Bond Future	11.65	66.4264	66.3299	66.4264	13,366.00
26/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	649	1	1	1	0.00
26/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	664	1	1	1	0.00
26/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	635	1	1	1	0.00
26/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2961	3	3	3	0.00
26/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2890	3	3	3	0.00
26/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2926	3	3	3	0.00
26/01/2024	R209 On 01-August-24			Bond Future	11.74	67.8909	67.7850	67.8909	1,690.00
26/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2432	2	2	2	0.00
26/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2406	2	2	2	0.00
26/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2458	3	2	3	0.00
26/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2175	2	2	2	0.00
26/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2216	2	2	2	0.00
26/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2195	2	2	2	0.00
26/01/2024	R209 On 07-November-24			Bond Future	11.85	66.3132	66.1994	66.3132	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
26/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3886	4	4	4	0.00
26/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3914	4	4	4	0.00
26/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3858	4	4	4	0.00
26/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2235	2	2	2	0.00
26/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2202	2	2	2	0.00
26/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2219	2	2	2	0.00
26/01/2024	R209 On 06-February-25			Bond Future	11.97	67.7333	67.6168	67.7333	0.00
26/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4409	4	4	4	0.00
26/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2300	2	2	2	0.00
26/01/2024	R210 On 01-February-24			Bond Future	233.05	233.1954	233.0546	233.1954	300.00
26/01/2024	R210 On 02-May-24			Bond Future	234.95	235.1061	234.9549	235.1061	198.00
26/01/2024	R210 On 01-August-24			Bond Future	240.17	240.3458	240.1660	240.3458	300.00
26/01/2024	R210 On 07-November-24			Bond Future	242.47	242.6692	242.4658	242.6692	60.00
26/01/2024	R210 On 06-February-25			Bond Future	247.72	247.9275	247.7182	247.9275	0.00
26/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8108	8	8	8	0.00
26/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R213 On 01-February-24			Bond Future	10.25	87.0530	87.0340	87.0530	16,380.00
26/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6183	6	6	6	0.00
26/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6142	6	6	6	0.00
26/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6223	6	6	6	0.00
26/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R213 On 02-May-24			Bond Future	10.31	85.3996	85.3775	85.3996	22,917.00
26/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1350	1	1	1	0.00
26/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1328	1	1	1	0.00
26/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1373	1	1	1	0.00
26/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1403	1	1	1	0.00
26/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1444	1	1	1	0.00
26/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1424	1	1	1	0.00
26/01/2024	R213 On 01-August-24			Bond Future	10.37	87.2825	87.2508	87.2825	0.00
26/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3222	3	3	3	0.00
26/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3251	3	3	3	0.00
26/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3194	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
26/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1163	1	1	1	0.00
26/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1138	1	1	1	0.00
26/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1150	1	1	1	0.00
26/01/2024	R213 On 07-November-24			Bond Future	10.46	85.7521	85.7127	85.7521	16,191.00
26/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4308	4	4	4	0.00
26/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4280	4	4	4	0.00
26/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4337	4	4	4	0.00
26/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1273	1	1	1	0.00
26/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1294	1	1	1	0.00
26/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1284	1	1	1	0.00
26/01/2024	R213 On 06-February-25			Bond Future	10.56	87.5899	87.5492	87.5899	0.00
26/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4476	4	4	4	0.00
26/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1424	1	1	1	0.00
26/01/2024	R214 On 01-February-24			Bond Future	12.03	63.2487	63.1558	63.2487	5,809.00
26/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	915	1	1	1	0.00
26/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	947	1	1	1	0.00
26/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	884	1	1	1	0.00
26/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	335	0	0	0	0.00
26/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	302	0	0	0	0.00
26/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	318	0	0	0	0.00
26/01/2024	R214 On 02-May-24			Bond Future	12.12	61.3286	61.2318	61.3286	20,876.00
26/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1741	2	2	2	6,610.00
26/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6432	6	6	6	0.00
26/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4045	4	4	4	0.00
26/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1689	2	2	2	10,000.00
26/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	461	0	0	0	0.00
26/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	472	0	0	0	0.00
26/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	449	0	0	0	0.00
26/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3774	4	4	4	0.00
26/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3692	4	4	4	0.00
26/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3733	4	4	4	0.00
26/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1645	2	2	2	0.00
26/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	585	1	1	1	16,610.00
26/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1689	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
26/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	220	0	0	0	16,610.00
26/01/2024	R214 On 01-August-24			Bond Future	12.21	62.6807	62.5752	62.6807	0.00
26/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2246	2	2	2	0.00
26/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2221	2	2	2	0.00
26/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2271	2	2	2	0.00
26/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2438	2	2	2	0.00
26/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2483	2	2	2	0.00
26/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2461	2	2	2	0.00
26/01/2024	R214 On 07-November-24			Bond Future	12.33	60.8319	60.7189	60.8319	0.00
26/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3739	4	4	4	0.00
26/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3767	4	4	4	0.00
26/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3712	4	4	4	0.00
26/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2475	2	2	2	0.00
26/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2440	2	2	2	0.00
26/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2457	2	2	2	0.00
26/01/2024	R214 On 06-February-25			Bond Future	12.45	62.1350	62.0192	62.1350	0.00
26/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4094	4	4	4	0.00
26/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2915	3	3	3	0.00
26/01/2024	R248 On 01-February-24			Bond Future	12.22	77.2852	77.0845	77.2852	15,261.00
26/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8847	9	9	9	0.00
26/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4895	5	5	5	0.00
26/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	521	0	1	0	0.00
26/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	546	0	1	0	0.00
26/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	497	0	0	0	0.00
26/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6276	6	6	6	0.00
26/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	967	1	1	1	0.00
26/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	4	0	0	0	0.00
26/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	483	0	0	0	0.00
26/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4459	4	4	4	0.00
26/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	956	1	1	1	0.00
26/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	886	1	1	1	0.00
26/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	921	1	1	1	0.00
26/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
26/01/2024	R248 On 02-May-24			Bond Future	12.32	74.5285	74.3212	74.5285	245,461.00
26/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	269	0	0	0	0.00
26/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2317	2	2	2	0.00
26/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5259	5	5	5	0.00
26/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	332	0	0	0	0.00
26/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	342	0	0	0	0.00
26/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	322	0	0	0	0.00
26/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5622	5	6	5	0.00
26/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5510	5	6	5	0.00
26/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5566	5	6	5	0.00
26/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	638	1	1	1	0.00
26/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1839	2	2	2	0.00
26/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5964	6	6	6	0.00
26/01/2024	R248 On 01-August-24			Bond Future	12.42	76.1717	75.9518	76.1717	13,000.00
26/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2543	3	3	3	0.00
26/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2573	3	3	3	0.00
26/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2514	3	3	3	0.00
26/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3201	3	3	3	0.00
26/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3143	3	3	3	0.00
26/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3172	3	3	3	0.00
26/01/2024	R248 On 07-November-24			Bond Future	12.54	73.4918	73.2607	73.4918	0.00
26/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4429	5	4	5	0.00
26/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4462	5	4	5	0.00
26/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4397	5	4	5	0.00
26/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3093	3	3	3	0.00
26/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3050	3	3	3	0.00
26/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3072	3	3	3	0.00
26/01/2024	R248 On 06-February-25			Bond Future	12.67	75.0656	74.8293	75.0656	0.00
26/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4293	4	4	4	0.00
26/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4080	4	4	4	0.00
26/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	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
26/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00