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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/01/2024 TO: 31/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	2025 On 01-February-24			Bond Future	175.98	175.9548	175.9831	175.9548	10,358.00
31/01/2024	2025 On 02-May-24			Bond Future	179.87	179.8421	179.8700	179.8421	9,015.00
31/01/2024	2025 On 01-August-24			Bond Future	182.03	181.9992	182.0289	181.9992	0.00
31/01/2024	2025 On 07-November-24			Bond Future	186.30	186.2675	186.3002	186.2675	75.00
31/01/2024	2029 On 01-February-24			Bond Future	128.81	128.7789	128.8143	128.7789	3,450.00
31/01/2024	2029 On 02-May-24			Bond Future	130.30	130.2599	130.2953	130.2599	7,165.00
31/01/2024	2029 On 01-August-24			Bond Future	133.19	133.1495	133.1865	133.1495	728.00
31/01/2024	2029 On 07-November-24			Bond Future	134.91	134.8742	134.9137	134.8742	66.00
31/01/2024	2029 On 06-February-25			Bond Future	137.84	137.7973	137.8390	137.7973	0.00
31/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5439	5	5	5	0.00
31/01/2024	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
31/01/2024	2030 On 01-February-24			Bond Future	9.75	92.2602	92.3318	92.2602	40,529.00
31/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6511	6	7	6	0.00
31/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6472	6	6	6	0.00
31/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6550	6	7	6	0.00
31/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1713	2	2	2	200.00
31/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5106	5	5	5	0.00
31/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8001	8	8	8	0.00
31/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8378	8	8	8	0.00
31/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1048	1	1	1	500.00
31/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6317	6	6	6	0.00
31/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	757	1	1	1	1,360.00
31/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1340	1	1	1	0.00
31/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9311	9	9	9	0.00
31/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	0	0	0	0	400.00
31/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	592	1	1	1	0.00
31/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2658	3	3	3	0.00
31/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8416	8	8	8	0.00
31/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
31/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	4	0	0	0	0.00
31/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
31/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	769	1	1	1	0.00
31/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
31/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	1	0	0	0	0.00
31/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
31/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
31/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
31/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2030 On 02-May-24			Bond Future	9.80	94.2755	94.3481	94.2755	131,919.00
31/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1278	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
31/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1257	1	1	1	0.00
31/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1300	1	1	1	0.00
31/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4254	4	4	4	1,080.00
31/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9861	10	10	10	0.00
31/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5319	5	5	5	500.00
31/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12542	12	13	12	0.00
31/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3568	4	4	4	500.00
31/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	959	1	1	1	1,000.00
31/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2132	2	2	2	1,000.00
31/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8288	8	8	8	0.00
31/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	16	0	0	0	1,000.00
31/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	676	1	1	1	0.00
31/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1540	2	2	2	0.00
31/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	105	0	0	0	0.00
31/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
31/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	286	0	0	0	0.00
31/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
31/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	192	0	0	0	0.00
31/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1182	1	1	1	0.00
31/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1221	1	1	1	0.00
31/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1201	1	1	1	0.00
31/01/2024	2030 On 01-August-24			Bond Future	9.85	92.3387	92.4135	92.3387	0.00
31/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2996	3	3	3	0.00
31/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2969	3	3	3	0.00
31/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3024	3	3	3	0.00
31/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	934	1	1	1	0.00
31/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	956	1	1	1	0.00
31/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	945	1	1	1	0.00
31/01/2024	2030 On 07-November-24			Bond Future	9.92	94.4794	94.5570	94.4794	1,652.00
31/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4132	4	4	4	0.00
31/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4159	4	4	4	0.00
31/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4105	4	4	4	0.00
31/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1051	1	1	1	0.00
31/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1033	1	1	1	0.00
31/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1042	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
31/01/2024	2030 On 06-February-25			Bond Future	9.99	92.4942	92.5744	92.4942	0.00
31/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3895	4	4	4	0.00
31/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1426	1	1	1	0.00
31/01/2024	2032 On 01-February-24			Bond Future	10.63	90.0574	90.1447	90.0574	15,669.00
31/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5705	6	6	6	0.00
31/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5750	6	6	6	0.00
31/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5660	6	6	6	0.00
31/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	82	0	0	0	0.00
31/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	758	1	1	1	200.00
31/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5299	5	5	5	0.00
31/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8603	9	9	9	0.00
31/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	665	1	1	1	0.00
31/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9115	9	9	9	0.00
31/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	1,200.00
31/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2240	2	2	2	0.00
31/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9580	9	10	9	0.00
31/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1332	1	1	1	8,500.00
31/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6420	6	6	6	0.00
31/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4388	4	4	4	0.00
31/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3370	3	3	3	0.00
31/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3463	3	3	3	0.00
31/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1092	1	1	1	0.00
31/01/2024	2032 On 01-February-24	10.67	Call	Bond Future	289	0	0	0	0.00
31/01/2024	2032 On 01-February-24	10.67	Put	Bond Future	73	0	0	0	0.00
31/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	1	0	0	0	17,000.00
31/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	8,500.00
31/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0	0	0	0	17,000.00
31/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0	0	0	0	8,500.00
31/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
31/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	258	0	0	0	0.00
31/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	9	0	0	0	0.00
31/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3093	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
31/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
31/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
31/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	5	0	0	0	0.00
31/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
31/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2032 On 02-May-24			Bond Future	10.70	87.8629	87.9516	87.8629	151,086.00
31/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1159	1	1	1	0.00
31/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1181	1	1	1	0.00
31/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1137	1	1	1	0.00
31/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1247	1	1	1	500.00
31/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2654	3	3	3	500.00
31/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10908	11	11	11	0.00
31/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11584	11	12	11	0.00
31/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1387	1	1	1	1,550.00
31/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3562	4	4	4	1,550.00
31/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	794	1	1	1	1,000.00
31/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	1941	2	2	2	1,000.00
31/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9783	10	10	10	0.00
31/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5337	5	5	5	0.00
31/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3062	3	3	3	0.00
31/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1203	1	1	1	500.00
31/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	677	1	1	1	500.00
31/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1848	2	2	2	0.00
31/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	234	0	0	0	500.00
31/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	27	0	0	0	1,000.00
31/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1197	1	1	1	0.00
31/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1796	2	2	2	0.00
31/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2464	3	2	3	0.00
31/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1646	2	2	2	0.00
31/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
31/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	533	1	1	1	0.00
31/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	12	0	0	0	500.00

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31/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	827	1	1	1	0.00
31/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1928	2	2	2	0.00
31/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1875	2	2	2	0.00
31/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1901	2	2	2	0.00
31/01/2024	2032 On 01-August-24			Bond Future	10.78	89.7908	89.8819	89.7908	0.00
31/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3163	3	3	3	0.00
31/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3193	3	3	3	0.00
31/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3133	3	3	3	0.00
31/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1535	2	2	2	0.00
31/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1504	2	2	2	0.00
31/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1520	2	2	2	0.00
31/01/2024	2032 On 07-November-24			Bond Future	10.89	87.7059	87.8003	87.7059	1,526.00
31/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4349	4	4	4	0.00
31/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4319	4	4	4	0.00
31/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4379	4	4	4	0.00
31/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10687	11	11	11	0.00
31/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4842	5	5	5	1,615.00
31/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	312	0	0	0	1,615.00
31/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1506	2	2	2	0.00
31/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1696	2	2	2	0.00
31/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1723	2	2	2	0.00
31/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1709	2	2	2	0.00
31/01/2024	2032 On 06-February-25			Bond Future	11.00	89.5844	89.6816	89.5844	0.00
31/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4695	5	5	5	0.00
31/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1561	2	2	2	0.00
31/01/2024	2033 On 01-February-24			Bond Future	122.46	122.0701	122.4604	122.0701	2,172.00
31/01/2024	2033 On 02-May-24			Bond Future	123.70	123.3016	123.6998	123.3016	2,042.00
31/01/2024	2033 On 01-August-24			Bond Future	126.44	126.0370	126.4448	126.0370	5,737.00
31/01/2024	2033 On 07-November-24			Bond Future	127.92	127.4982	127.9172	127.4982	0.00
31/01/2024	2033 On 06-February-25			Bond Future	130.69	130.2616	130.6910	130.2616	0.00
31/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5751	5	6	5	0.00
31/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2037 On 01-February-24			Bond Future	11.85	78.0994	78.2012	78.0994	80,696.00
31/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2505	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2453	2	2	2	0.00
31/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2557	2	3	2	0.00
31/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10262	10	10	10	0.00
31/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5592	5	6	5	0.00
31/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1297	1	1	1	2,500.00
31/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	2,500.00
31/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	6	0	0	0	0.00
31/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
31/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2037 On 02-May-24			Bond Future	11.96	79.8054	79.9089	79.8054	83,757.00
31/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	650	1	1	1	0.00
31/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	635	1	1	1	0.00
31/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	666	1	1	1	0.00
31/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3470	4	3	4	0.00
31/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3553	4	4	4	0.00
31/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3511	4	4	4	0.00
31/01/2024	2037 On 01-August-24			Bond Future	12.07	77.3007	77.4069	77.3007	72,241.00
31/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2722	3	3	3	0.00
31/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2693	3	3	3	0.00
31/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2751	3	3	3	1,383.00
31/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9001	9	9	9	0.00
31/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6442	6	6	6	0.00
31/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	925	1	1	1	1,383.00
31/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	492	1	0	1	1,383.00
31/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2538	3	3	3	0.00
31/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2585	3	3	3	0.00
31/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2562	3	3	3	0.00
31/01/2024	2037 On 07-November-24			Bond Future	12.20	79.0920	79.2017	79.0920	9,175.00
31/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4427	4	4	4	0.00
31/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4459	4	4	4	0.00
31/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4396	4	4	4	0.00
31/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2487	3	2	3	0.00
31/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2451	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
31/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2469	3	2	3	0.00
31/01/2024	2037 On 06-February-25			Bond Future	12.32	76.5257	76.6385	76.5257	0.00
31/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5090	5	5	5	0.00
31/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2912	3	3	3	0.00
31/01/2024	2038 On 01-February-24			Bond Future	131.78	131.3835	131.7807	131.3835	706.00
31/01/2024	2038 On 02-May-24			Bond Future	134.69	134.2861	134.6913	134.2861	5,213.00
31/01/2024	2038 On 01-August-24			Bond Future	135.62	135.2034	135.6186	135.2034	0.00
31/01/2024	2038 On 07-November-24			Bond Future	138.80	138.3738	138.8004	138.3738	0.00
31/01/2024	2038 On 06-February-25			Bond Future	139.70	139.2585	139.6958	139.2585	0.00
31/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4466	4	4	4	0.00
31/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2040 On 01-February-24			Bond Future	12.19	77.9808	77.9162	77.9808	23,428.00
31/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	884	1	1	1	0.00
31/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	934	1	1	1	0.00
31/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	834	1	1	1	0.00
31/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	691	1	1	1	0.00
31/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3906	4	4	4	0.00
31/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8909	9	9	9	0.00
31/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	71	0	0	0	0.00
31/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	44	0	0	0	0.00
31/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	31	0	0	0	0.00
31/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	37	0	0	0	0.00
31/01/2024	2040 On 02-May-24			Bond Future	12.30	79.6842	79.6176	79.6842	136,871.00
31/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	459	0	0	0	0.00
31/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	472	0	0	0	0.00
31/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	448	0	0	0	0.00
31/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4585	5	5	5	0.00
31/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4487	4	4	4	0.00
31/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4536	4	5	4	0.00
31/01/2024	2040 On 01-August-24			Bond Future	12.42	76.9264	76.8589	76.9264	2,992.00
31/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2475	3	2	3	0.00
31/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2504	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
31/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2447	2	2	2	0.00
31/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3014	3	3	3	0.00
31/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2959	3	3	3	0.00
31/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2987	3	3	3	0.00
31/01/2024	2040 On 07-November-24			Bond Future	12.55	78.7089	78.6408	78.7089	8,697.00
31/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4427	4	4	4	0.00
31/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4395	4	4	4	0.00
31/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4460	5	4	5	0.00
31/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2817	3	3	3	0.00
31/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2858	3	3	3	0.00
31/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2837	3	3	3	0.00
31/01/2024	2040 On 06-February-25			Bond Future	12.69	75.8835	75.8147	75.8835	0.00
31/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4797	5	5	5	0.00
31/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3407	3	3	3	0.00
31/01/2024	2044 On 01-February-24			Bond Future	12.29	73.9647	74.0146	73.9647	20,568.00
31/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	262	0	0	0	0.00
31/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	235	0	0	0	0.00
31/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	290	0	0	0	0.00
31/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3928	4	4	4	0.00
31/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5222	5	5	5	0.00
31/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0	0	0	0	5,000.00
31/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	0	0	0	0	15,000.00
31/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	268	0	0	0	0.00
31/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	329	0	0	0	0.00
31/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	297	0	0	0	0.00
31/01/2024	2044 On 02-May-24			Bond Future	12.40	75.5803	75.6309	75.5803	81,432.00
31/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	394	0	0	0	0.00
31/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	383	0	0	0	0.00
31/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	405	0	0	0	0.00
31/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4722	5	5	5	0.00
31/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4825	5	5	5	0.00
31/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4773	5	5	5	0.00
31/01/2024	2044 On 01-August-24			Bond Future	12.51	72.8577	72.9098	72.8577	26,240.00
31/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2172	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
31/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2145	2	2	2	0.00
31/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2199	2	2	2	0.00
31/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3386	3	3	3	0.00
31/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3447	3	3	3	0.00
31/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3417	3	3	3	0.00
31/01/2024	2044 On 07-November-24			Bond Future	12.64	74.5459	74.6001	74.5459	0.00
31/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4420	4	4	4	0.00
31/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4453	4	4	4	0.00
31/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4388	4	4	4	0.00
31/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2968	3	3	3	0.00
31/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2927	3	3	3	0.00
31/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2947	3	3	3	0.00
31/01/2024	2044 On 06-February-25			Bond Future	12.77	71.7565	71.8126	71.7565	0.00
31/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4847	5	5	5	0.00
31/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3493	4	3	4	0.00
31/01/2024	2046 On 01-February-24			Bond Future	115.55	115.5989	115.5532	115.5989	10,603.00
31/01/2024	2046 On 02-May-24			Bond Future	115.96	116.0092	115.9620	116.0092	16,158.00
31/01/2024	2046 On 01-August-24			Bond Future	118.53	118.5827	118.5349	118.5827	0.00
31/01/2024	2046 On 07-November-24			Bond Future	119.12	119.1662	119.1188	119.1662	0.00
31/01/2024	2046 On 06-February-25			Bond Future	121.70	121.7479	121.7008	121.7479	0.00
31/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7691	8	8	8	0.00
31/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
31/01/2024	2050 On 01-February-24			Bond Future	115.27	115.3169	115.2713	115.3169	9,650.00
31/01/2024	2050 On 02-May-24			Bond Future	117.82	117.8645	117.8173	117.8645	14,107.00
31/01/2024	2050 On 01-August-24			Bond Future	118.14	118.1826	118.1352	118.1826	0.00
31/01/2024	2050 On 07-November-24			Bond Future	120.91	120.9539	120.9069	120.9539	0.00
31/01/2024	2050 On 06-February-25			Bond Future	121.17	121.2185	121.1718	121.2185	0.00
31/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5572	6	6	6	0.00
31/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
31/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	8657 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
31/01/2024	AL37 On 01-February-24			Index Future	945.61	944.9100	945.6130	944.9100	0.00
31/01/2024	AL37 On 02-May-24			Index Future	966.26	965.5460	966.2630	965.5460	0.00
31/01/2024	AL37 On 01-August-24			Index Future	987.48	986.7410	987.4750	986.7410	0.00
31/01/2024	AL37 On 07-November-24			Index Future	1010.41	1009.6560	1010.4110	1009.6560	0.00
31/01/2024	AL37 On 06-February-25			Index Future	1032.11	1031.3350	1032.1100	1031.3350	0.00
31/01/2024	AL7T On 01-February-24			Index Future	1094.90	1094.1820	1094.9020	1094.1820	0.00
31/01/2024	AL7T On 02-May-24			Index Future	1118.81	1118.0780	1118.8120	1118.0780	0.00
31/01/2024	AL7T On 01-August-24			Index Future	1143.37	1142.6210	1143.3730	1142.6210	0.00
31/01/2024	AL7T On 07-November-24			Index Future	1169.93	1169.1560	1169.9300	1169.1560	0.00
31/01/2024	AL7T On 06-February-25			Index Future	1195.06	1194.2600	1195.0550	1194.2600	0.00
31/01/2024	ALBI On 01-February-24			Index Future	947.88	947.3240	947.8790	947.3240	5.00
31/01/2024	ALBI On 02-May-24			Index Future	968.58	968.0130	968.5780	968.0130	94.00
31/01/2024	ALBI On 01-August-24			Index Future	989.84	989.2620	989.8410	989.2620	0.00
31/01/2024	ALBI On 07-November-24			Index Future	1012.83	1012.2350	1012.8320	1012.2350	0.00
31/01/2024	ALBI On 06-February-25			Index Future	1034.58	1033.9710	1034.5830	1033.9710	0.00
31/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C050 On 31-December-50			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
31/01/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	ES33 On 01-February-24			Bond Future	12.21	76.7041	76.7475	76.7041	0.00
31/01/2024	ES33 On 02-May-24			Bond Future	12.34	74.6004	74.6444	74.6004	0.00
31/01/2024	ES33 On 01-August-24			Bond Future	12.47	76.2550	76.3005	76.2550	0.00
31/01/2024	ES33 On 07-November-24			Bond Future	12.64	74.2395	74.2870	74.2395	0.00
31/01/2024	ES33 On 06-February-25			Bond Future	12.81	75.8457	75.8951	75.8457	0.00
31/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2163	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
31/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
31/01/2024	ES42 On 01-February-24			Bond Future	12.75	72.5810	72.5768	72.5810	0.00
31/01/2024	ES42 On 02-May-24			Bond Future	12.87	69.9221	69.9174	69.9221	0.00
31/01/2024	ES42 On 01-August-24			Bond Future	13.00	71.4726	71.4682	71.4726	0.00
31/01/2024	ES42 On 07-November-24			Bond Future	13.15	68.8789	68.8754	68.8789	0.00
31/01/2024	ES42 On 06-February-25			Bond Future	13.30	70.3672	70.3644	70.3672	0.00
31/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1971	2	2	2	0.00
31/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
31/01/2024	GOVI On 01-February-24			GOVI	934.28	933.7070	934.2820	933.7070	6.00
31/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	543020	54	54	54	0.00
31/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	542920	54	54	54	0.00
31/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	542820	54	54	54	0.00
31/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 02-May-24			GOVI	954.68	954.0990	954.6840	954.0990	723.00
31/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	37140	3	4	3	0.00
31/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	37040	3	4	3	0.00
31/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	36940	3	4	3	0.00
31/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 01-August-24			GOVI	975.64	975.0420	975.6420	975.0420	0.00
31/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	322720	32	32	32	0.00
31/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	322620	32	32	32	0.00
31/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	322520	32	32	32	0.00
31/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 07-November-24			GOVI	998.30	997.6850	998.3030	997.6850	0.00
31/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	495230	49	50	49	0.00
31/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	495130	49	50	49	0.00
31/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	495030	49	50	49	0.00
31/01/2024	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
31/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
31/01/2024	GOVI On 06-February-25			GOVI	1019.74	1019.1080	1019.7420	1019.1080	0.00
31/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	477420	47	48	47	0.00
31/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
31/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2024	IGOV On 01-February-24			Index Future	346.12	345.6290	346.1220	345.6290	15.00
31/01/2024	IGOV On 02-May-24			Index Future	353.77	353.2640	353.7670	353.2640	623.00
31/01/2024	IGOV On 01-August-24			Index Future	361.62	361.1020	361.6170	361.1020	0.00
31/01/2024	IGOV On 07-November-24			Index Future	370.11	369.5770	370.1060	369.5770	0.00
31/01/2024	IGOV On 06-February-25			Index Future	378.13	377.5930	378.1340	377.5930	0.00
31/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
31/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6530	91.6520	91.6530	0.00
31/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6480	91.6600	91.6480	0.00
31/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
31/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.24	91.7720	91.7600	91.7720	0.00
31/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.9000	91.8480	91.9000	0.00
31/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
31/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.0960	92.0590	92.0960	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
31/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.59	92.3920	92.4100	92.3920	0.00
31/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.54	92.4440	92.4600	92.4440	0.00
31/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6180	92.6500	92.6180	0.00
31/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.39	92.5900	92.6100	92.5900	0.00
31/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.45	92.5320	92.5500	92.5320	0.00
31/01/2024	R035 On 01-February-24			Bond Future	11.42	88.0427	88.1173	88.0427	13,251.00
31/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4081	4	4	4	0.00
31/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4133	4	4	4	0.00
31/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4030	4	4	4	0.00
31/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0	0	0	0	400.00
31/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	1	0	0	0	400.00
31/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10235	10	10	10	0.00
31/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
31/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1679	2	2	2	0.00
31/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4569	5	5	5	0.00
31/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R035 On 02-May-24			Bond Future	11.52	85.4549	85.5306	85.4549	163,560.00
31/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1005	1	1	1	0.00
31/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1025	1	1	1	0.00
31/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	984	1	1	1	0.00
31/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2766	3	3	3	0.00
31/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2696	3	3	3	0.00
31/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2731	3	3	3	0.00
31/01/2024	R035 On 01-August-24			Bond Future	11.61	87.3301	87.4080	87.3301	0.00
31/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3175	3	3	3	0.00
31/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3207	3	3	3	0.00
31/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3144	3	3	3	0.00
31/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2203	2	2	2	0.00
31/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2162	2	2	2	0.00
31/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2182	2	2	2	0.00
31/01/2024	R035 On 07-November-24			Bond Future	11.73	84.8402	84.9210	84.8402	19,875.00
31/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4535	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4503	4	5	4	0.00
31/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4568	5	5	5	0.00
31/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2251	2	2	2	0.00
31/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2286	2	2	2	0.00
31/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2268	2	2	2	0.00
31/01/2024	R035 On 06-February-25			Bond Future	11.86	86.6578	86.7412	86.6578	0.00
31/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4982	5	5	5	0.00
31/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2262	2	2	2	0.00
31/01/2024	R053 On 01-February-24			Bond Future	12.23	99.2336	99.2609	99.2336	0.00
31/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5033	5	5	5	0.00
31/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5101	5	5	5	0.00
31/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4964	5	5	5	0.00
31/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R053 On 02-May-24			Bond Future	12.34	95.5371	95.5644	95.5371	5,189.00
31/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5920	6	6	6	0.00
31/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5867	6	6	6	0.00
31/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5974	6	6	6	0.00
31/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	986	1	1	1	0.00
31/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1014	1	1	1	0.00
31/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1000	1	1	1	0.00
31/01/2024	R053 On 01-August-24			Bond Future	12.44	97.6332	97.6616	97.6332	0.00
31/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6824	7	7	7	0.00
31/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6873	7	7	7	0.00
31/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6776	7	7	7	0.00
31/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1978	2	2	2	0.00
31/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1942	2	2	2	0.00
31/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1960	2	2	2	0.00
31/01/2024	R053 On 07-November-24			Bond Future	12.57	94.0247	94.0550	94.0247	0.00
31/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5657	6	6	6	0.00
31/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5699	6	6	6	0.00
31/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5616	6	6	6	0.00
31/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4063	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
31/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4007	4	4	4	0.00
31/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4035	4	4	4	0.00
31/01/2024	R053 On 06-February-25			Bond Future	12.70	96.0370	96.0691	96.0370	0.00
31/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6368	6	6	6	0.00
31/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4679	5	5	5	0.00
31/01/2024	R186 On 01-February-24			Bond Future	8.64	105.8156	105.9570	105.8156	32,954.00
31/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2194	2	2	2	0.00
31/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2169	2	2	2	0.00
31/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2219	2	2	2	0.00
31/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R186 On 02-May-24			Bond Future	8.62	108.1269	108.2708	108.1269	92,667.00
31/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	97	0	0	0	0.00
31/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	94	0	0	0	0.00
31/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	101	0	0	0	0.00
31/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2648	3	3	3	2,030.00
31/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4125	4	4	4	0.00
31/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	13	0	0	0	2,030.00
31/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	59	0	0	0	0.00
31/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1557	2	2	2	0.00
31/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1598	2	2	2	0.00
31/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1578	2	2	2	0.00
31/01/2024	R186 On 01-August-24			Bond Future	8.58	105.1912	105.3389	105.1912	0.00
31/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	977	1	1	1	0.00
31/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	963	1	1	1	0.00
31/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	990	1	1	1	0.00
31/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	738	1	1	1	0.00
31/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	754	1	1	1	0.00
31/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	746	1	1	1	0.00
31/01/2024	R186 On 07-November-24			Bond Future	8.56	107.6302	107.7826	107.6302	44,528.00
31/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1754	2	2	2	0.00
31/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1740	2	2	2	0.00
31/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1768	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
31/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	631	1	1	1	0.00
31/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	641	1	1	1	0.00
31/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	636	1	1	1	0.00
31/01/2024	R186 On 06-February-25			Bond Future	8.54	104.6208	104.7775	104.6208	0.00
31/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1599	2	2	2	0.00
31/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	761	1	1	1	0.00
31/01/2024	R202 On 01-February-24			Bond Future	258.93	258.8280	258.9318	258.8280	4,741.00
31/01/2024	R202 On 02-May-24			Bond Future	264.65	264.5461	264.6509	264.5461	4,858.00
31/01/2024	R202 On 01-August-24			Bond Future	265.45	265.3370	265.4458	265.3370	0.00
31/01/2024	R202 On 07-November-24			Bond Future	271.67	271.5592	271.6738	271.5592	6.00
31/01/2024	R202 On 06-February-25			Bond Future	272.35	272.2326	272.3525	272.2326	0.00
31/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5562	5	6	5	0.00
31/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R209 On 01-February-24			Bond Future	11.56	67.9588	67.9981	67.9588	3,872.00
31/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2695	3	3	3	0.00
31/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2741	3	3	3	0.00
31/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2650	3	3	3	0.00
31/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R209 On 02-May-24			Bond Future	11.65	66.2905	66.3303	66.2905	13,247.00
31/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	616	1	1	1	0.00
31/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	631	1	1	1	0.00
31/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	602	1	1	1	0.00
31/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2928	3	3	3	0.00
31/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2857	3	3	3	0.00
31/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2892	3	3	3	0.00
31/01/2024	R209 On 01-August-24			Bond Future	11.74	67.7450	67.7861	67.7450	1,690.00
31/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2402	2	2	2	0.00
31/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2428	2	2	2	0.00
31/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2376	2	2	2	0.00
31/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2185	2	2	2	0.00
31/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2143	2	2	2	0.00
31/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2164	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
31/01/2024	R209 On 07-November-24			Bond Future	11.85	66.1590	66.2019	66.1590	5,237.00
31/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3862	4	4	4	0.00
31/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3890	4	4	4	0.00
31/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3834	4	4	4	0.00
31/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2209	2	2	2	0.00
31/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2176	2	2	2	0.00
31/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2192	2	2	2	0.00
31/01/2024	R209 On 06-February-25			Bond Future	11.96	67.5760	67.6205	67.5760	0.00
31/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4390	4	4	4	0.00
31/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2277	2	2	2	0.00
31/01/2024	R210 On 01-February-24			Bond Future	233.00	233.1053	233.0033	233.1053	300.00
31/01/2024	R210 On 02-May-24			Bond Future	234.90	235.0059	234.9003	235.0059	198.00
31/01/2024	R210 On 01-August-24			Bond Future	240.11	240.2191	240.1126	240.2191	300.00
31/01/2024	R210 On 07-November-24			Bond Future	242.42	242.5220	242.4162	242.5220	60.00
31/01/2024	R210 On 06-February-25			Bond Future	247.67	247.7773	247.6716	247.7773	0.00
31/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8062	8	8	8	0.00
31/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R213 On 01-February-24			Bond Future	10.27	86.9086	86.9422	86.9086	14,430.00
31/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6091	6	6	6	0.00
31/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6051	6	6	6	0.00
31/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6131	6	6	6	0.00
31/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R213 On 02-May-24			Bond Future	10.33	85.2490	85.2828	85.2490	26,520.00
31/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1267	1	1	1	0.00
31/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1245	1	1	1	0.00
31/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1289	1	1	1	0.00
31/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1414	1	1	1	0.00
31/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1457	1	1	1	0.00
31/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1435	1	1	1	0.00
31/01/2024	R213 On 01-August-24			Bond Future	10.39	87.1198	87.1548	87.1198	0.00
31/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3133	3	3	3	0.00
31/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3105	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
31/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3162	3	3	3	0.00
31/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1145	1	1	1	0.00
31/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1170	1	1	1	0.00
31/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1157	1	1	1	0.00
31/01/2024	R213 On 07-November-24			Bond Future	10.48	85.5794	85.6163	85.5794	16,191.00
31/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4221	4	4	4	0.00
31/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4193	4	4	4	0.00
31/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4250	4	4	4	0.00
31/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1283	1	1	1	0.00
31/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1304	1	1	1	0.00
31/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1293	1	1	1	0.00
31/01/2024	R213 On 06-February-25			Bond Future	10.58	87.4136	87.4522	87.4136	0.00
31/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4393	4	4	4	0.00
31/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1438	1	1	1	0.00
31/01/2024	R214 On 01-February-24			Bond Future	12.03	63.1671	63.1596	63.1671	5,793.00
31/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	646	1	1	1	0.00
31/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	688	1	1	1	0.00
31/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	606	1	1	1	0.00
31/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	53	0	0	0	0.00
31/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	38	0	0	0	0.00
31/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	45	0	0	0	0.00
31/01/2024	R214 On 02-May-24			Bond Future	12.12	61.2431	61.2351	61.2431	20,992.00
31/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	432	0	0	0	0.00
31/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	443	0	0	0	0.00
31/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	421	0	0	0	0.00
31/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1699	2	2	2	5,610.00
31/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6414	6	6	6	0.00
31/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4013	4	4	4	0.00
31/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1646	2	2	2	10,000.00
31/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1599	2	2	2	0.00
31/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	550	1	1	1	15,610.00
31/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1644	2	2	2	0.00
31/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	199	0	0	0	15,610.00
31/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3742	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
31/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3660	4	4	4	0.00
31/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3701	4	4	4	0.00
31/01/2024	R214 On 01-August-24			Bond Future	12.21	62.5870	62.5792	62.5870	0.00
31/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2216	2	2	2	0.00
31/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2242	2	2	2	0.00
31/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2191	2	2	2	0.00
31/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2450	2	2	2	0.00
31/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2404	2	2	2	0.00
31/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2427	2	2	2	0.00
31/01/2024	R214 On 07-November-24			Bond Future	12.33	60.7316	60.7244	60.7316	0.00
31/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3716	4	4	4	0.00
31/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3744	4	4	4	0.00
31/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3689	4	4	4	0.00
31/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2446	2	2	2	0.00
31/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2411	2	2	2	0.00
31/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2429	2	2	2	0.00
31/01/2024	R214 On 06-February-25			Bond Future	12.45	62.0326	62.0259	62.0326	0.00
31/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4075	4	4	4	0.00
31/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2889	3	3	3	0.00
31/01/2024	R248 On 01-February-24			Bond Future	12.21	77.1287	77.1506	77.1287	15,167.00
31/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	151	0	0	0	0.00
31/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	171	0	0	0	0.00
31/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	132	0	0	0	0.00
31/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0	0	0	0	0.00
31/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	641	1	1	1	0.00
31/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6342	6	6	6	0.00
31/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8913	9	9	9	0.00
31/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4961	5	5	5	0.00
31/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
31/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	91	0	0	0	0.00
31/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4389	4	4	4	0.00
31/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	525	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
31/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	444	1	0	1	0.00
31/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	484	1	0	1	0.00
31/01/2024	R248 On 02-May-24			Bond Future	12.31	74.3661	74.3879	74.3661	245,549.00
31/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	314	0	0	0	0.00
31/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	324	0	0	0	0.00
31/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	305	0	0	0	0.00
31/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	253	0	0	0	0.00
31/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2300	2	2	2	0.00
31/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5273	5	5	5	0.00
31/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	585	1	1	1	0.00
31/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1755	2	2	2	0.00
31/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5882	6	6	6	0.00
31/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5537	6	6	6	0.00
31/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5425	5	5	5	0.00
31/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5481	6	5	6	0.00
31/01/2024	R248 On 01-August-24			Bond Future	12.41	75.9979	76.0207	75.9979	13,000.00
31/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2539	3	3	3	0.00
31/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2568	3	3	3	0.00
31/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2509	3	3	3	0.00
31/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3127	3	3	3	0.00
31/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3070	3	3	3	0.00
31/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3099	3	3	3	0.00
31/01/2024	R248 On 07-November-24			Bond Future	12.53	73.3085	73.3329	73.3085	0.00
31/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4439	4	4	4	0.00
31/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4472	4	4	4	0.00
31/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4407	4	4	4	0.00
31/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3031	3	3	3	0.00
31/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	2988	3	3	3	0.00
31/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3010	3	3	3	0.00
31/01/2024	R248 On 06-February-25			Bond Future	12.66	74.8787	74.9043	74.8787	0.00
31/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4305	4	4	4	0.00
31/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4018	4	4	4	0.00
31/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	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
31/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00