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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/01/2024 TO: 30/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	2025 On 01-February-24			Bond Future	175.95	175.9621	175.9548	175.9621	10,358.00
30/01/2024	2025 On 02-May-24			Bond Future	179.84	179.8498	179.8421	179.8498	9,015.00
30/01/2024	2025 On 01-August-24			Bond Future	182.00	182.0067	181.9992	182.0067	0.00
30/01/2024	2025 On 07-November-24			Bond Future	186.27	186.2745	186.2675	186.2745	75.00
30/01/2024	2029 On 01-February-24			Bond Future	128.78	128.8596	128.7789	128.8596	3,450.00
30/01/2024	2029 On 02-May-24			Bond Future	130.26	130.3426	130.2599	130.3426	7,165.00
30/01/2024	2029 On 01-August-24			Bond Future	133.15	133.2338	133.1495	133.2338	728.00
30/01/2024	2029 On 07-November-24			Bond Future	134.87	134.9599	134.8742	134.9599	66.00
30/01/2024	2029 On 06-February-25			Bond Future	137.80	137.8844	137.7973	137.8844	0.00
30/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5397	5	5	5	0.00
30/01/2024	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
30/01/2024	2030 On 01-February-24			Bond Future	9.77	92.3424	92.2602	92.3424	40,529.00
30/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6439	7	6	7	0.00
30/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6401	6	6	6	0.00
30/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6478	7	6	7	0.00
30/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1642	2	2	2	200.00
30/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5034	5	5	5	0.00
30/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7930	8	8	8	0.00
30/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8307	8	8	8	0.00
30/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	980	1	1	1	500.00
30/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6246	6	6	6	0.00
30/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	698	1	1	1	1,360.00
30/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1269	1	1	1	400.00
30/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9239	9	9	9	0.00
30/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	3	0	0	0	400.00
30/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	545	1	1	1	500.00
30/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2587	3	3	3	500.00
30/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8344	8	8	8	0.00
30/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
30/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	29	0	0	0	0.00
30/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	1	0	0	0	0.00
30/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
30/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	843	1	1	1	0.00
30/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
30/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	14	0	0	0	0.00
30/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
30/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	3	0	0	0	0.00
30/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
30/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
30/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2030 On 02-May-24			Bond Future	9.82	94.3597	94.2755	94.3597	131,119.00
30/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1248	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
30/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1227	1	1	1	0.00
30/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1269	1	1	1	0.00
30/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4193	4	4	4	1,080.00
30/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9789	10	10	10	0.00
30/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5254	5	5	5	500.00
30/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12470	13	12	13	0.00
30/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3511	4	4	4	500.00
30/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	934	1	1	1	1,000.00
30/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2089	2	2	2	1,000.00
30/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8217	8	8	8	0.00
30/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	18	0	0	0	1,000.00
30/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	705	1	1	1	0.00
30/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1588	2	2	2	0.00
30/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	112	0	0	0	0.00
30/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
30/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	302	0	0	0	0.00
30/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
30/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	204	0	0	0	0.00
30/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1224	1	1	1	0.00
30/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1263	1	1	1	0.00
30/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1244	1	1	1	0.00
30/01/2024	2030 On 01-August-24			Bond Future	9.87	92.4246	92.3387	92.4246	0.00
30/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2950	3	3	3	0.00
30/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2922	3	3	3	0.00
30/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	2977	3	3	3	0.00
30/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	962	1	1	1	0.00
30/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	984	1	1	1	0.00
30/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	973	1	1	1	0.00
30/01/2024	2030 On 07-November-24			Bond Future	9.94	94.5668	94.4794	94.5668	1,652.00
30/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4080	4	4	4	0.00
30/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4107	4	4	4	0.00
30/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4053	4	4	4	0.00
30/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1077	1	1	1	0.00
30/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1059	1	1	1	0.00
30/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1068	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
30/01/2024	2030 On 06-February-25			Bond Future	10.02	92.5832	92.4942	92.5832	0.00
30/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3844	4	4	4	0.00
30/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1456	1	1	1	0.00
30/01/2024	2032 On 01-February-24			Bond Future	10.64	90.1758	90.0574	90.1758	17,519.00
30/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5618	6	6	6	0.00
30/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5663	6	6	6	0.00
30/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5573	6	6	6	0.00
30/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	111	0	0	0	500.00
30/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	702	1	1	1	200.00
30/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5212	5	5	5	0.00
30/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8515	9	9	9	0.00
30/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	618	1	1	1	1,200.00
30/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9028	9	9	9	0.00
30/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0	0	0	0	1,200.00
30/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2153	2	2	2	500.00
30/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9493	10	9	10	0.00
30/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1249	1	1	1	8,500.00
30/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6333	6	6	6	0.00
30/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4300	4	4	4	0.00
30/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3282	3	3	3	0.00
30/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3376	3	3	3	0.00
30/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1015	1	1	1	0.00
30/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	11	0	0	0	17,000.00
30/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	8,500.00
30/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0	0	0	0	17,000.00
30/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0	0	0	0	8,500.00
30/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	4	0	0	0	0.00
30/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
30/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	375	0	0	0	0.00
30/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	50	0	0	0	0.00
30/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3180	3	3	3	0.00
30/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
30/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	37	0	0	0	0.00
30/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
30/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2032 On 02-May-24			Bond Future	10.72	87.9841	87.8629	87.9841	149,236.00
30/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1129	1	1	1	0.00
30/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1151	1	1	1	0.00
30/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1108	1	1	1	0.00
30/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1216	1	1	1	500.00
30/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2601	3	3	3	500.00
30/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10821	11	11	11	0.00
30/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11496	12	11	12	0.00
30/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1353	1	1	1	1,550.00
30/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3500	4	4	4	1,550.00
30/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	772	1	1	1	1,000.00
30/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	1898	2	2	2	1,000.00
30/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9697	10	10	10	0.00
30/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5263	5	5	5	0.00
30/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3004	3	3	3	0.00
30/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1172	1	1	1	500.00
30/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	709	1	1	1	500.00
30/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1906	2	2	2	0.00
30/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	249	0	0	0	500.00
30/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	29	0	0	0	1,000.00
30/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1242	1	1	1	0.00
30/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1853	2	2	2	0.00
30/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2531	2	3	2	0.00
30/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1701	2	2	2	0.00
30/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
30/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	560	1	1	1	0.00
30/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	14	0	0	0	500.00
30/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	863	1	1	1	0.00
30/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1988	2	2	2	0.00

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30/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1933	2	2	2	0.00
30/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1960	2	2	2	0.00
30/01/2024	2032 On 01-August-24			Bond Future	10.80	89.9144	89.7908	89.9144	0.00
30/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3112	3	3	3	0.00
30/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3142	3	3	3	0.00
30/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3082	3	3	3	0.00
30/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1576	2	2	2	0.00
30/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1544	2	2	2	0.00
30/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1560	2	2	2	0.00
30/01/2024	2032 On 07-November-24			Bond Future	10.91	87.8320	87.7059	87.8320	1,526.00
30/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4292	4	4	4	0.00
30/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4262	4	4	4	0.00
30/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4322	4	4	4	0.00
30/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10602	11	11	11	0.00
30/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4781	5	5	5	1,615.00
30/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	322	0	0	0	1,615.00
30/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1539	2	2	2	0.00
30/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1733	2	2	2	0.00
30/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1760	2	2	2	0.00
30/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1746	2	2	2	0.00
30/01/2024	2032 On 06-February-25			Bond Future	11.02	89.7129	89.5844	89.7129	0.00
30/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4632	5	5	5	0.00
30/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1596	2	2	2	0.00
30/01/2024	2033 On 01-February-24			Bond Future	122.07	122.3309	122.0701	122.3309	2,172.00
30/01/2024	2033 On 02-May-24			Bond Future	123.30	123.5683	123.3016	123.5683	2,042.00
30/01/2024	2033 On 01-August-24			Bond Future	126.04	126.3093	126.0370	126.3093	5,737.00
30/01/2024	2033 On 07-November-24			Bond Future	127.50	127.7764	127.4982	127.7764	0.00
30/01/2024	2033 On 06-February-25			Bond Future	130.26	130.5454	130.2616	130.5454	0.00
30/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5322	6	5	6	0.00
30/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2037 On 01-February-24			Bond Future	11.87	78.1476	78.0994	78.1476	81,426.00
30/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2405	2	2	2	0.00
30/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2353	2	2	2	0.00
30/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2457	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10160	10	10	10	0.00
30/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5490	6	5	6	0.00
30/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1233	1	1	1	2,500.00
30/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	2,500.00
30/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	44	0	0	0	0.00
30/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
30/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	1	0	0	0	0.00
30/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	2	0	0	0	0.00
30/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	1	0	0	0	0.00
30/01/2024	2037 On 02-May-24			Bond Future	11.98	79.8548	79.8054	79.8548	83,027.00
30/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	631	1	1	1	0.00
30/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	616	1	1	1	0.00
30/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	646	1	1	1	0.00
30/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3553	4	4	4	0.00
30/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3637	4	4	4	0.00
30/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3595	4	4	4	0.00
30/01/2024	2037 On 01-August-24			Bond Future	12.09	77.3510	77.3007	77.3510	72,241.00
30/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2673	3	3	3	0.00
30/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2645	3	3	3	0.00
30/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2702	3	3	3	1,383.00
30/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8912	9	9	9	0.00
30/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6364	6	6	6	0.00
30/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	953	1	1	1	1,383.00
30/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	510	1	1	1	1,383.00
30/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2596	3	3	3	0.00
30/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2644	3	3	3	0.00
30/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2619	3	3	3	0.00
30/01/2024	2037 On 07-November-24			Bond Future	12.22	79.1432	79.0920	79.1432	9,175.00
30/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4366	4	4	4	0.00
30/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4398	4	4	4	0.00
30/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4335	4	4	4	0.00
30/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2536	3	3	3	0.00
30/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2499	2	2	2	0.00
30/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2517	3	3	3	0.00
30/01/2024	2037 On 06-February-25			Bond Future	12.35	76.5777	76.5257	76.5777	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
30/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5026	5	5	5	0.00
30/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2961	3	3	3	0.00
30/01/2024	2038 On 01-February-24			Bond Future	131.38	131.5503	131.3835	131.5503	706.00
30/01/2024	2038 On 02-May-24			Bond Future	134.29	134.4568	134.2861	134.4568	5,213.00
30/01/2024	2038 On 01-August-24			Bond Future	135.20	135.3776	135.2034	135.3776	0.00
30/01/2024	2038 On 07-November-24			Bond Future	138.37	138.5515	138.3738	138.5515	0.00
30/01/2024	2038 On 06-February-25			Bond Future	139.26	139.4396	139.2585	139.4396	0.00
30/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4029	4	4	4	0.00
30/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2040 On 01-February-24			Bond Future	12.18	77.9736	77.9808	77.9736	24,578.00
30/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1004	1	1	1	0.00
30/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1051	1	1	1	0.00
30/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	958	1	1	1	0.00
30/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	826	1	1	1	0.00
30/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3970	4	4	4	0.00
30/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8974	9	9	9	0.00
30/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	141	0	0	0	0.00
30/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	104	0	0	0	0.00
30/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	84	0	0	0	0.00
30/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	94	0	0	0	0.00
30/01/2024	2040 On 02-May-24			Bond Future	12.29	79.6770	79.6842	79.6770	135,721.00
30/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	479	0	0	0	0.00
30/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	492	0	0	0	0.00
30/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	467	0	0	0	0.00
30/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4538	5	5	5	0.00
30/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4440	4	4	4	0.00
30/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4489	5	4	5	0.00
30/01/2024	2040 On 01-August-24			Bond Future	12.41	76.9189	76.9264	76.9189	2,992.00
30/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2515	3	3	3	0.00
30/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2544	3	3	3	0.00
30/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2487	2	2	2	0.00
30/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2987	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
30/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2933	3	3	3	0.00
30/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2960	3	3	3	0.00
30/01/2024	2040 On 07-November-24			Bond Future	12.54	78.7009	78.7089	78.7009	8,697.00
30/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4474	4	4	4	0.00
30/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4442	4	4	4	0.00
30/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4507	5	5	5	0.00
30/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2796	3	3	3	0.00
30/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2836	3	3	3	0.00
30/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2816	3	3	3	0.00
30/01/2024	2040 On 06-February-25			Bond Future	12.67	75.8751	75.8835	75.8751	0.00
30/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4842	5	5	5	0.00
30/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3384	3	3	3	0.00
30/01/2024	2044 On 01-February-24			Bond Future	12.29	73.9865	73.9647	73.9865	20,938.00
30/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	353	0	0	0	0.00
30/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	327	0	0	0	0.00
30/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	381	0	0	0	0.00
30/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3879	4	4	4	0.00
30/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5172	5	5	5	0.00
30/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0	0	0	0	5,000.00
30/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	0	0	0	0	15,000.00
30/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	409	0	0	0	0.00
30/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	471	1	0	1	0.00
30/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	439	1	0	1	0.00
30/01/2024	2044 On 02-May-24			Bond Future	12.40	75.6028	75.5803	75.6028	81,062.00
30/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	391	0	0	0	0.00
30/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	381	0	0	0	0.00
30/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	403	0	0	0	0.00
30/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4770	5	5	5	0.00
30/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4873	5	5	5	0.00
30/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4821	5	5	5	0.00
30/01/2024	2044 On 01-August-24			Bond Future	12.52	72.8805	72.8577	72.8805	26,240.00
30/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2156	2	2	2	0.00
30/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2130	2	2	2	0.00
30/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2183	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
30/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3422	3	3	3	0.00
30/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3484	3	3	3	0.00
30/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3453	3	3	3	0.00
30/01/2024	2044 On 07-November-24			Bond Future	12.65	74.5688	74.5459	74.5688	0.00
30/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4395	4	4	4	0.00
30/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4427	4	4	4	0.00
30/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4363	4	4	4	0.00
30/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2997	3	3	3	0.00
30/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2955	3	3	3	0.00
30/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2976	3	3	3	0.00
30/01/2024	2044 On 06-February-25			Bond Future	12.78	71.7797	71.7565	71.7797	0.00
30/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4820	5	5	5	0.00
30/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3523	4	4	4	0.00
30/01/2024	2046 On 01-February-24			Bond Future	115.60	115.6142	115.5989	115.6142	10,603.00
30/01/2024	2046 On 02-May-24			Bond Future	116.01	116.0250	116.0092	116.0250	16,158.00
30/01/2024	2046 On 01-August-24			Bond Future	118.58	118.5986	118.5827	118.5986	0.00
30/01/2024	2046 On 07-November-24			Bond Future	119.17	119.1821	119.1662	119.1821	0.00
30/01/2024	2046 On 06-February-25			Bond Future	121.75	121.7636	121.7479	121.7636	0.00
30/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7738	8	8	8	0.00
30/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
30/01/2024	2050 On 01-February-24			Bond Future	115.32	114.5464	115.3169	114.5464	9,650.00
30/01/2024	2050 On 02-May-24			Bond Future	117.86	117.0772	117.8645	117.0772	14,107.00
30/01/2024	2050 On 01-August-24			Bond Future	118.18	117.3778	118.1826	117.3778	0.00
30/01/2024	2050 On 07-November-24			Bond Future	120.95	120.1296	120.9539	120.1296	0.00
30/01/2024	2050 On 06-February-25			Bond Future	121.22	120.3762	121.2185	120.3762	0.00
30/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5619	5	6	5	0.00
30/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
30/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	AL37 On 01-February-24			Index Future	944.91	907.8420	944.9100	907.8420	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
30/01/2024	AL37 On 02-May-24			Index Future	965.55	927.6710	965.5460	927.6710	0.00
30/01/2024	AL37 On 01-August-24			Index Future	986.74	948.0320	986.7410	948.0320	0.00
30/01/2024	AL37 On 07-November-24			Index Future	1009.66	970.0440	1009.6560	970.0440	0.00
30/01/2024	AL37 On 06-February-25			Index Future	1031.34	990.8700	1031.3350	990.8700	0.00
30/01/2024	AL7T On 01-February-24			Index Future	1094.18	1094.8420	1094.1820	1094.8420	0.00
30/01/2024	AL7T On 02-May-24			Index Future	1118.08	1118.7550	1118.0780	1118.7550	0.00
30/01/2024	AL7T On 01-August-24			Index Future	1142.62	1143.3100	1142.6210	1143.3100	0.00
30/01/2024	AL7T On 07-November-24			Index Future	1169.16	1169.8560	1169.1560	1169.8560	0.00
30/01/2024	AL7T On 06-February-25			Index Future	1194.26	1194.9720	1194.2600	1194.9720	0.00
30/01/2024	ALBI On 01-February-24			Index Future	947.32	930.6810	947.3240	930.6810	15.00
30/01/2024	ALBI On 02-May-24			Index Future	968.01	951.0090	968.0130	951.0090	89.00
30/01/2024	ALBI On 01-August-24			Index Future	989.26	971.8820	989.2620	971.8820	0.00
30/01/2024	ALBI On 07-November-24			Index Future	1012.24	994.4480	1012.2350	994.4480	0.00
30/01/2024	ALBI On 06-February-25			Index Future	1033.97	1015.7980	1033.9710	1015.7980	0.00
30/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	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
30/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	ES33 On 01-February-24			Bond Future	12.22	76.7426	76.7041	76.7426	0.00
30/01/2024	ES33 On 02-May-24			Bond Future	12.35	74.6400	74.6004	74.6400	0.00
30/01/2024	ES33 On 01-August-24			Bond Future	12.48	76.2953	76.2550	76.2953	0.00
30/01/2024	ES33 On 07-November-24			Bond Future	12.65	74.2804	74.2395	74.2804	0.00
30/01/2024	ES33 On 06-February-25			Bond Future	12.82	75.8873	75.8457	75.8873	0.00
30/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2114	2	2	2	0.00
30/01/2024	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
30/01/2024	ES42 On 01-February-24			Bond Future	12.75	72.5736	72.5810	72.5736	0.00
30/01/2024	ES42 On 02-May-24			Bond Future	12.87	69.9147	69.9221	69.9147	0.00
30/01/2024	ES42 On 01-August-24			Bond Future	13.00	71.4648	71.4726	71.4648	0.00
30/01/2024	ES42 On 07-November-24			Bond Future	13.15	68.8707	68.8789	68.8707	0.00
30/01/2024	ES42 On 06-February-25			Bond Future	13.30	70.3585	70.3672	70.3585	0.00
30/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1974	2	2	2	0.00
30/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
30/01/2024	GOVI On 01-February-24			GOVI	933.71	916.1390	933.7070	916.1390	6.00
30/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	537270	36	54	36	0.00
30/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	537170	36	54	36	0.00
30/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	537070	36	54	36	0.00
30/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 02-May-24			GOVI	954.10	936.1480	954.0990	936.1480	723.00
30/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	31290	0	3	0	0.00
30/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	31190	0	3	0	0.00
30/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	31090	0	3	0	0.00
30/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	15	0	15	0.00
30/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	15	0	15	0.00
30/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	15	0	15	0.00
30/01/2024	GOVI On 01-August-24			GOVI	975.04	956.6960	975.0420	956.6960	0.00
30/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	316720	13	32	13	0.00
30/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	316620	13	32	13	0.00
30/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	316520	13	32	13	0.00
30/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 07-November-24			GOVI	997.69	978.9090	997.6850	978.9090	0.00
30/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	489050	30	49	30	0.00
30/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	488950	30	49	30	0.00
30/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	488850	30	49	30	0.00
30/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 07-November-24	948.79	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
30/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
30/01/2024	GOVI On 06-February-25			GOVI	1019.11	999.9260	1019.1080	999.9260	0.00
30/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	471080	28	47	28	0.00
30/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
30/01/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2024	IGOV On 01-February-24			Index Future	345.63	344.5210	345.6290	344.5210	15.00
30/01/2024	IGOV On 02-May-24			Index Future	353.26	352.1310	353.2640	352.1310	622.00
30/01/2024	IGOV On 01-August-24			Index Future	361.10	359.9440	361.1020	359.9440	0.00
30/01/2024	IGOV On 07-November-24			Index Future	369.58	368.3900	369.5770	368.3900	0.00
30/01/2024	IGOV On 06-February-25			Index Future	377.59	376.3790	377.5930	376.3790	0.00
30/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
30/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6530	91.6500	0.00
30/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6600	91.6480	91.6600	0.00
30/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
30/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.7600	91.7720	91.7600	0.00
30/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.8500	91.9000	91.8500	0.00
30/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.10	91.8500	91.9000	91.8500	0.00
30/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.90	92.0610	92.0960	92.0610	0.00
30/01/2024	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
30/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.56	92.4600	92.4440	92.4600	0.00
30/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.38	92.6500	92.6180	92.6500	0.00
30/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.6110	92.5900	92.6110	0.00
30/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.47	92.5500	92.5320	92.5500	0.00
30/01/2024	R035 On 01-February-24			Bond Future	11.43	88.1463	88.0427	88.1463	14,901.00
30/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4007	4	4	4	0.00
30/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4058	4	4	4	0.00
30/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3956	4	4	4	0.00
30/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0	0	0	0	400.00
30/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	11	0	0	0	400.00
30/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10160	10	10	10	0.00
30/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
30/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1764	2	2	2	0.00
30/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4643	5	5	5	0.00
30/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R035 On 02-May-24			Bond Future	11.53	85.5609	85.4549	85.5609	161,910.00
30/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	987	1	1	1	0.00
30/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1007	1	1	1	0.00
30/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	966	1	1	1	0.00
30/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2824	3	3	3	0.00
30/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2754	3	3	3	0.00
30/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2788	3	3	3	0.00
30/01/2024	R035 On 01-August-24			Bond Future	11.63	87.4383	87.3301	87.4383	0.00
30/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3138	3	3	3	0.00
30/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3169	3	3	3	0.00
30/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3107	3	3	3	0.00
30/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2244	2	2	2	0.00
30/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2202	2	2	2	0.00
30/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2223	2	2	2	0.00
30/01/2024	R035 On 07-November-24			Bond Future	11.75	84.9505	84.8402	84.9505	19,875.00
30/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4491	5	4	5	0.00
30/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4458	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4523	5	5	5	0.00
30/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2286	2	2	2	0.00
30/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2322	2	2	2	0.00
30/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2304	2	2	2	0.00
30/01/2024	R035 On 06-February-25			Bond Future	11.88	86.7701	86.6578	86.7701	0.00
30/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4933	5	5	5	0.00
30/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2296	2	2	2	0.00
30/01/2024	R053 On 01-February-24			Bond Future	12.23	99.2245	99.2336	99.2245	0.00
30/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5005	5	5	5	0.00
30/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5074	5	5	5	0.00
30/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4937	5	5	5	0.00
30/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R053 On 02-May-24			Bond Future	12.34	95.5280	95.5371	95.5280	5,189.00
30/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5911	6	6	6	0.00
30/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5858	6	6	6	0.00
30/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5964	6	6	6	0.00
30/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1004	1	1	1	0.00
30/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1032	1	1	1	0.00
30/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1018	1	1	1	0.00
30/01/2024	R053 On 01-August-24			Bond Future	12.45	97.6236	97.6332	97.6236	0.00
30/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6813	7	7	7	0.00
30/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6862	7	7	7	0.00
30/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6765	7	7	7	0.00
30/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1996	2	2	2	0.00
30/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1960	2	2	2	0.00
30/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1978	2	2	2	0.00
30/01/2024	R053 On 07-November-24			Bond Future	12.57	94.0145	94.0247	94.0145	0.00
30/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5648	6	6	6	0.00
30/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5690	6	6	6	0.00
30/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5606	6	6	6	0.00
30/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4084	4	4	4	0.00
30/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4028	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
30/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4056	4	4	4	0.00
30/01/2024	R053 On 06-February-25			Bond Future	12.70	96.0264	96.0370	96.0264	0.00
30/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6357	6	6	6	0.00
30/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4700	5	5	5	0.00
30/01/2024	R186 On 01-February-24			Bond Future	8.70	105.8414	105.8156	105.8414	32,954.00
30/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2053	2	2	2	0.00
30/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2028	2	2	2	0.00
30/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2078	2	2	2	0.00
30/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R186 On 02-May-24			Bond Future	8.68	108.1535	108.1269	108.1535	91,227.00
30/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	80	0	0	0	0.00
30/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	77	0	0	0	0.00
30/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	83	0	0	0	0.00
30/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2517	3	3	3	2,030.00
30/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3984	4	4	4	0.00
30/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	16	0	0	0	2,030.00
30/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	72	0	0	0	0.00
30/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1683	2	2	2	0.00
30/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1725	2	2	2	0.00
30/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1704	2	2	2	0.00
30/01/2024	R186 On 01-August-24			Bond Future	8.65	105.2182	105.1912	105.2182	0.00
30/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	901	1	1	1	0.00
30/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	888	1	1	1	0.00
30/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	914	1	1	1	0.00
30/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	809	1	1	1	0.00
30/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	826	1	1	1	0.00
30/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	817	1	1	1	0.00
30/01/2024	R186 On 07-November-24			Bond Future	8.64	107.6574	107.6302	107.6574	44,528.00
30/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1656	2	2	2	0.00
30/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1643	2	2	2	0.00
30/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1670	2	2	2	0.00
30/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	686	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
30/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	697	1	1	1	0.00
30/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	691	1	1	1	0.00
30/01/2024	R186 On 06-February-25			Bond Future	8.63	104.6481	104.6208	104.6481	0.00
30/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1505	2	2	2	0.00
30/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	823	1	1	1	0.00
30/01/2024	R202 On 01-February-24			Bond Future	258.83	259.1772	258.8280	259.1772	4,741.00
30/01/2024	R202 On 02-May-24			Bond Future	264.55	264.9035	264.5461	264.9035	4,858.00
30/01/2024	R202 On 01-August-24			Bond Future	265.34	265.7017	265.3370	265.7017	0.00
30/01/2024	R202 On 07-November-24			Bond Future	271.56	271.9315	271.5592	271.9315	6.00
30/01/2024	R202 On 06-February-25			Bond Future	272.23	272.6120	272.2326	272.6120	0.00
30/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5443	6	5	6	0.00
30/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R209 On 01-February-24			Bond Future	11.56	68.0021	67.9588	68.0021	3,872.00
30/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2656	3	3	3	0.00
30/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2701	3	3	3	0.00
30/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2610	3	3	3	0.00
30/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R209 On 02-May-24			Bond Future	11.65	66.3349	66.2905	66.3349	13,147.00
30/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	612	1	1	1	0.00
30/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	626	1	1	1	0.00
30/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	598	1	1	1	0.00
30/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2963	3	3	3	0.00
30/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2892	3	3	3	0.00
30/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2928	3	3	3	0.00
30/01/2024	R209 On 01-August-24			Bond Future	11.75	67.7903	67.7450	67.7903	1,690.00
30/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2386	2	2	2	0.00
30/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2412	2	2	2	0.00
30/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2360	2	2	2	0.00
30/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2210	2	2	2	0.00
30/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2169	2	2	2	0.00
30/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2189	2	2	2	0.00
30/01/2024	R209 On 07-November-24			Bond Future	11.86	66.2051	66.1590	66.2051	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
30/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3841	4	4	4	0.00
30/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3869	4	4	4	0.00
30/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3813	4	4	4	0.00
30/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2231	2	2	2	0.00
30/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2198	2	2	2	0.00
30/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2214	2	2	2	0.00
30/01/2024	R209 On 06-February-25			Bond Future	11.97	67.6229	67.5760	67.6229	0.00
30/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4366	4	4	4	0.00
30/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2298	2	2	2	0.00
30/01/2024	R210 On 01-February-24			Bond Future	233.11	233.1393	233.1053	233.1393	300.00
30/01/2024	R210 On 02-May-24			Bond Future	235.01	235.0410	235.0059	235.0410	198.00
30/01/2024	R210 On 01-August-24			Bond Future	240.22	240.2545	240.2191	240.2545	300.00
30/01/2024	R210 On 07-November-24			Bond Future	242.52	242.5573	242.5220	242.5573	60.00
30/01/2024	R210 On 06-February-25			Bond Future	247.78	247.8125	247.7773	247.8125	0.00
30/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8167	8	8	8	0.00
30/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R213 On 01-February-24			Bond Future	10.27	87.0156	86.9086	87.0156	15,830.00
30/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6057	6	6	6	0.00
30/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6017	6	6	6	0.00
30/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6097	6	6	6	0.00
30/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R213 On 02-May-24			Bond Future	10.34	85.3585	85.2490	85.3585	25,120.00
30/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1258	1	1	1	0.00
30/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1237	1	1	1	0.00
30/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1280	1	1	1	0.00
30/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1438	1	1	1	0.00
30/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1481	1	1	1	0.00
30/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1460	1	1	1	0.00
30/01/2024	R213 On 01-August-24			Bond Future	10.40	87.2315	87.1198	87.2315	0.00
30/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3115	3	3	3	0.00
30/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3087	3	3	3	0.00
30/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3143	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
30/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1162	1	1	1	0.00
30/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1187	1	1	1	0.00
30/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1174	1	1	1	0.00
30/01/2024	R213 On 07-November-24			Bond Future	10.49	85.6934	85.5794	85.6934	16,191.00
30/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4200	4	4	4	0.00
30/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4172	4	4	4	0.00
30/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4228	4	4	4	0.00
30/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1298	1	1	1	0.00
30/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1320	1	1	1	0.00
30/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1309	1	1	1	0.00
30/01/2024	R213 On 06-February-25			Bond Future	10.59	87.5297	87.4136	87.5297	0.00
30/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4370	4	4	4	0.00
30/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1453	1	1	1	0.00
30/01/2024	R214 On 01-February-24			Bond Future	12.02	63.1615	63.1671	63.1615	5,793.00
30/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	718	1	1	1	0.00
30/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	755	1	1	1	0.00
30/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	681	1	1	1	0.00
30/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	121	0	0	0	0.00
30/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	99	0	0	0	0.00
30/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	109	0	0	0	0.00
30/01/2024	R214 On 02-May-24			Bond Future	12.12	61.2374	61.2431	61.2374	20,892.00
30/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	440	0	0	0	0.00
30/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	451	0	0	0	0.00
30/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	428	0	0	0	0.00
30/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1712	2	2	2	6,610.00
30/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6426	6	6	6	0.00
30/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4026	4	4	4	0.00
30/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1659	2	2	2	10,000.00
30/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1604	2	2	2	0.00
30/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	555	1	1	1	16,610.00
30/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1649	2	2	2	0.00
30/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	202	0	0	0	16,610.00
30/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3742	4	4	4	0.00
30/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3659	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
30/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3700	4	4	4	0.00
30/01/2024	R214 On 01-August-24			Bond Future	12.21	62.5811	62.5870	62.5811	0.00
30/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2227	2	2	2	0.00
30/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2252	2	2	2	0.00
30/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2202	2	2	2	0.00
30/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2452	2	2	2	0.00
30/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2407	2	2	2	0.00
30/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2430	2	2	2	0.00
30/01/2024	R214 On 07-November-24			Bond Future	12.33	60.7253	60.7316	60.7253	0.00
30/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3726	4	4	4	0.00
30/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3754	4	4	4	0.00
30/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3698	4	4	4	0.00
30/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2449	2	2	2	0.00
30/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2413	2	2	2	0.00
30/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2431	2	2	2	0.00
30/01/2024	R214 On 06-February-25			Bond Future	12.45	62.0260	62.0326	62.0260	0.00
30/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4083	4	4	4	0.00
30/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2891	3	3	3	0.00
30/01/2024	R248 On 01-February-24			Bond Future	12.21	77.1214	77.1287	77.1214	15,173.00
30/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	253	0	0	0	0.00
30/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	275	0	0	0	0.00
30/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	232	0	0	0	0.00
30/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0	0	0	0	0.00
30/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	721	1	1	1	0.00
30/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6321	6	6	6	0.00
30/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8891	9	9	9	0.00
30/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4939	5	5	5	0.00
30/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0	0	0	0	0.00
30/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	193	0	0	0	0.00
30/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4411	4	4	4	0.00
30/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	647	1	1	1	0.00
30/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	571	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
30/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	608	1	1	1	0.00
30/01/2024	R248 On 02-May-24			Bond Future	12.31	74.3587	74.3661	74.3587	245,549.00
30/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	317	0	0	0	0.00
30/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	326	0	0	0	0.00
30/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	307	0	0	0	0.00
30/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	255	0	0	0	0.00
30/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2299	2	2	2	0.00
30/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5263	5	5	5	0.00
30/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	597	1	1	1	0.00
30/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1776	2	2	2	0.00
30/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5906	6	6	6	0.00
30/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5562	6	6	6	0.00
30/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5449	5	5	5	0.00
30/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5505	6	6	6	0.00
30/01/2024	R248 On 01-August-24			Bond Future	12.41	75.9903	75.9979	75.9903	13,000.00
30/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2535	3	3	3	0.00
30/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2565	3	3	3	0.00
30/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2506	3	3	3	0.00
30/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3147	3	3	3	0.00
30/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3089	3	3	3	0.00
30/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3118	3	3	3	0.00
30/01/2024	R248 On 07-November-24			Bond Future	12.54	73.3004	73.3085	73.3004	0.00
30/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4432	4	4	4	0.00
30/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4465	4	4	4	0.00
30/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4399	4	4	4	0.00
30/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3048	3	3	3	0.00
30/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3005	3	3	3	0.00
30/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3026	3	3	3	0.00
30/01/2024	R248 On 06-February-25			Bond Future	12.66	74.8701	74.8787	74.8701	0.00
30/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4297	4	4	4	0.00
30/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4035	4	4	4	0.00
30/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	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
30/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00