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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/01/2024 TO: 19/01/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	2025 On 01-February-24			Bond Future	176.39	176.4023	176.3943	176.4023	10,358.00
19/01/2024	2025 On 02-May-24			Bond Future	180.30	180.3232	180.2988	180.3232	4,075.00
19/01/2024	2025 On 01-August-24			Bond Future	182.47	182.5063	182.4734	182.5063	0.00
19/01/2024	2025 On 07-November-24			Bond Future	186.76	186.8105	186.7619	186.8105	75.00
19/01/2024	2029 On 01-February-24			Bond Future	129.24	129.1316	129.2446	129.1316	4,320.00
19/01/2024	2029 On 02-May-24			Bond Future	130.74	130.6331	130.7368	130.6331	7,075.00
19/01/2024	2029 On 01-August-24			Bond Future	133.65	133.5488	133.6492	133.5488	728.00
19/01/2024	2029 On 07-November-24			Bond Future	135.39	135.2933	135.3851	135.2933	66.00
19/01/2024	2029 On 06-February-25			Bond Future	138.32	138.2233	138.3163	138.2233	0.00
19/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5916	6	6	6	0.00
19/01/2024	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
19/01/2024	2030 On 01-February-24			Bond Future	9.76	92.1735	92.3025	92.1735	45,116.00
19/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6482	6	6	6	0.00
19/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6443	6	6	6	0.00
19/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6520	6	7	6	0.00
19/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6288	6	6	6	0.00
19/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	948	1	1	1	1,360.00
19/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	152	0	0	0	400.00
19/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1421	1	1	1	400.00
19/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9282	9	9	9	0.00
19/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2647	3	3	3	500.00
19/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8386	8	8	8	0.00
19/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	825	1	1	1	500.00
19/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1753	2	2	2	200.00
19/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5077	5	5	5	0.00
19/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7972	8	8	8	0.00
19/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8349	8	8	8	0.00
19/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1177	1	1	1	500.00
19/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
19/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	158	0	0	0	0.00
19/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
19/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	69	0	0	0	0.00
19/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0	0	0	0	700.00
19/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	267	0	0	0	0.00
19/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	18	0	0	0	0.00
19/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
19/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	950	1	1	1	0.00
19/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
19/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	111	0	0	0	0.00
19/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
19/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	222	0	0	0	0.00
19/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2030 On 02-May-24			Bond Future	9.81	94.1995	94.3228	94.1995	128,398.00
19/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1438	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
19/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1416	1	1	1	0.00
19/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1460	1	1	1	0.00
19/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1117	1	1	1	1,000.00
19/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2273	2	2	2	1,000.00
19/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8282	8	8	8	0.00
19/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9843	10	10	10	0.00
19/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4325	4	4	4	1,080.00
19/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3661	4	4	4	500.00
19/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5362	5	5	5	500.00
19/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12518	12	13	12	0.00
19/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1	0	0	0	500.00
19/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	173	0	0	0	0.00
19/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	405	0	0	0	0.00
19/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	11	0	0	0	1,080.00
19/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	290	0	0	0	0.00
19/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	36	0	0	0	1,000.00
19/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	842	1	1	1	0.00
19/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1724	2	2	2	0.00
19/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1367	1	1	1	0.00
19/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1406	1	1	1	0.00
19/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1386	1	1	1	0.00
19/01/2024	2030 On 01-August-24			Bond Future	9.86	92.2741	92.3959	92.2741	0.00
19/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3131	3	3	3	0.00
19/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3158	3	3	3	0.00
19/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3104	3	3	3	0.00
19/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1109	1	1	1	0.00
19/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1086	1	1	1	0.00
19/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1097	1	1	1	0.00
19/01/2024	2030 On 07-November-24			Bond Future	9.92	94.4253	94.5425	94.4253	1,652.00
19/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4300	4	4	4	0.00
19/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4326	4	4	4	0.00
19/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4273	4	4	4	0.00
19/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1234	1	1	1	0.00
19/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1215	1	1	1	0.00
19/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1224	1	1	1	0.00

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19/01/2024	2030 On 06-February-25			Bond Future	10.00	92.4373	92.5566	92.4373	0.00
19/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4022	4	4	4	0.00
19/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1571	2	2	2	0.00
19/01/2024	2032 On 01-February-24			Bond Future	10.63	89.9153	90.1159	89.9153	26,845.00
19/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5677	5	6	5	0.00
19/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5722	6	6	6	0.00
19/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5633	5	6	5	0.00
19/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1498	1	1	1	8,500.00
19/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6392	6	6	6	0.00
19/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	986	1	1	1	1,200.00
19/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9086	9	9	9	0.00
19/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	1	0	0	0	1,200.00
19/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	493	0	0	0	500.00
19/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2289	2	2	2	500.00
19/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9552	9	10	9	0.00
19/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1054	1	1	1	200.00
19/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5272	5	5	5	0.00
19/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8574	8	9	8	0.00
19/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3363	3	3	3	0.00
19/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4365	4	4	4	0.00
19/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3454	3	3	3	0.00
19/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1306	1	1	1	0.00
19/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	243	0	0	0	17,000.00
19/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	20	0	0	0	8,500.00
19/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	6	0	0	0	8,500.00
19/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	22	0	0	0	17,000.00
19/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
19/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	2	0	0	0	200.00
19/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	330	0	0	0	0.00
19/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
19/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	78	0	0	0	0.00
19/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	699	1	1	1	0.00
19/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	360	0	0	0	0.00
19/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3123	3	3	3	0.00

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19/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
19/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	194	0	0	0	0.00
19/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	1	0	0	0	0.00
19/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	1	0	0	0	0.00
19/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	1	0	0	0	0.00
19/01/2024	2032 On 02-May-24			Bond Future	10.71	87.7298	87.9267	87.7298	143,644.00
19/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1002	1	1	1	1,000.00
19/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2171	2	2	2	1,000.00
19/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9785	10	10	10	0.00
19/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3741	4	4	4	1,550.00
19/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1618	2	2	2	1,550.00
19/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11570	11	12	11	0.00
19/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1476	1	1	1	500.00
19/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2865	3	3	3	500.00
19/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10899	11	11	11	0.00
19/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1385	1	1	1	0.00
19/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1407	1	1	1	0.00
19/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1363	1	1	1	0.00
19/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1430	1	1	1	500.00
19/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3259	3	3	3	0.00
19/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5450	5	5	5	0.00
19/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	373	0	0	0	500.00
19/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	899	1	1	1	500.00
19/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2100	2	2	2	0.00
19/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2179	2	2	2	0.00
19/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2126	2	2	2	0.00
19/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2152	2	2	2	0.00
19/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	28	0	0	0	500.00
19/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1063	1	1	1	0.00
19/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	18	0	0	0	1,550.00
19/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	737	1	1	1	0.00
19/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1902	2	2	2	0.00
19/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	54	0	0	0	1,000.00
19/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1451	2	1	2	0.00

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19/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2049	2	2	2	0.00
19/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2697	3	3	3	0.00
19/01/2024	2032 On 01-August-24			Bond Future	10.79	89.6668	89.8642	89.6668	0.00
19/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3305	3	3	3	0.00
19/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3275	3	3	3	0.00
19/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3334	3	3	3	0.00
19/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1663	2	2	2	0.00
19/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1696	2	2	2	0.00
19/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1679	2	2	2	0.00
19/01/2024	2032 On 07-November-24			Bond Future	10.89	87.5905	87.7853	87.5905	1,526.00
19/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10714	11	11	11	0.00
19/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4926	5	5	5	1,615.00
19/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4437	4	4	4	0.00
19/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4407	4	4	4	0.00
19/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4467	4	4	4	0.00
19/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1799	2	2	2	0.00
19/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1826	2	2	2	0.00
19/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1812	2	2	2	0.00
19/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	355	0	0	0	1,615.00
19/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1604	2	2	2	0.00
19/01/2024	2032 On 06-February-25			Bond Future	11.00	89.4647	89.6633	89.4647	0.00
19/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4914	5	5	5	0.00
19/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1799	2	2	2	0.00
19/01/2024	2033 On 01-February-24			Bond Future	122.35	122.3293	122.3498	122.3293	3,659.00
19/01/2024	2033 On 02-May-24			Bond Future	123.59	123.5829	123.5928	123.5829	1,160.00
19/01/2024	2033 On 01-August-24			Bond Future	126.35	126.3414	126.3461	126.3414	5,737.00
19/01/2024	2033 On 07-November-24			Bond Future	127.81	127.8184	127.8129	127.8184	0.00
19/01/2024	2033 On 06-February-25			Bond Future	130.58	130.5867	130.5805	130.5867	0.00
19/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5640	6	6	6	0.00
19/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2037 On 01-February-24			Bond Future	11.88	77.8188	78.0430	77.8188	81,580.00
19/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2445	2	2	2	0.00
19/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2398	2	2	2	0.00
19/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2492	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
19/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10103	10	10	10	0.00
19/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5436	5	5	5	0.00
19/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1438	1	1	1	2,500.00
19/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	2	0	0	0	2,500.00
19/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	305	0	0	0	0.00
19/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
19/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	92	0	0	0	0.00
19/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	103	0	0	0	0.00
19/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	98	0	0	0	0.00
19/01/2024	2037 On 02-May-24			Bond Future	11.99	79.5292	79.7512	79.5292	61,863.00
19/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	818	1	1	1	0.00
19/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	801	1	1	1	0.00
19/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	835	1	1	1	0.00
19/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3796	4	4	4	0.00
19/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3876	4	4	4	0.00
19/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3836	4	4	4	0.00
19/01/2024	2037 On 01-August-24			Bond Future	12.10	77.0294	77.2528	77.0294	72,241.00
19/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8969	9	9	9	0.00
19/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6463	6	6	6	0.00
19/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2831	3	3	3	0.00
19/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2860	3	3	3	1,383.00
19/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2803	3	3	3	0.00
19/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2849	3	3	3	0.00
19/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2801	3	3	3	0.00
19/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2825	3	3	3	0.00
19/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1100	1	1	1	1,383.00
19/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	615	1	1	1	1,383.00
19/01/2024	2037 On 07-November-24			Bond Future	12.23	78.8246	79.0468	78.8246	9,175.00
19/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4609	4	5	4	0.00
19/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4640	5	5	5	0.00
19/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4578	4	5	4	0.00
19/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2825	3	3	3	0.00
19/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2787	3	3	3	0.00
19/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2806	3	3	3	0.00
19/01/2024	2037 On 06-February-25			Bond Future	12.36	76.2510	76.4777	76.2510	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
19/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5167	5	5	5	0.00
19/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3150	3	3	3	0.00
19/01/2024	2038 On 01-February-24			Bond Future	131.36	131.3350	131.3574	131.3350	1,020.00
19/01/2024	2038 On 02-May-24			Bond Future	134.27	134.2542	134.2651	134.2542	4,193.00
19/01/2024	2038 On 01-August-24			Bond Future	135.18	135.1787	135.1839	135.1787	0.00
19/01/2024	2038 On 07-November-24			Bond Future	138.36	138.3662	138.3604	138.3662	0.00
19/01/2024	2038 On 06-February-25			Bond Future	139.23	139.2379	139.2312	139.2379	0.00
19/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4001	4	4	4	0.00
19/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2040 On 01-February-24			Bond Future	12.23	77.4537	77.6887	77.4537	26,882.00
19/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1132	1	1	1	0.00
19/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	993	1	1	1	0.00
19/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3710	3	4	3	0.00
19/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8682	8	9	8	0.00
19/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1168	1	1	1	0.00
19/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1096	1	1	1	0.00
19/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	534	1	1	1	0.00
19/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	493	1	0	1	0.00
19/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	31	0	0	0	0.00
19/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	600	1	1	1	0.00
19/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	513	1	1	1	0.00
19/01/2024	2040 On 02-May-24			Bond Future	12.34	79.1561	79.3891	79.1561	124,684.00
19/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	562	1	1	1	0.00
19/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	575	1	1	1	0.00
19/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	549	1	1	1	0.00
19/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4915	5	5	5	0.00
19/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4819	5	5	5	0.00
19/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4867	5	5	5	0.00
19/01/2024	2040 On 01-August-24			Bond Future	12.46	76.3976	76.6324	76.3976	2,992.00
19/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2649	3	3	3	0.00
19/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2620	3	3	3	0.00
19/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2677	3	3	3	0.00
19/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3359	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
19/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3415	4	3	4	0.00
19/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3387	4	3	4	0.00
19/01/2024	2040 On 07-November-24			Bond Future	12.60	78.1779	78.4118	78.1779	8,697.00
19/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4503	4	5	4	0.00
19/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4472	4	4	4	0.00
19/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4535	4	5	4	0.00
19/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3121	3	3	3	0.00
19/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3163	3	3	3	0.00
19/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3142	3	3	3	0.00
19/01/2024	2040 On 06-February-25			Bond Future	12.73	75.3396	75.5782	75.3396	0.00
19/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4936	5	5	5	0.00
19/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3784	4	4	4	0.00
19/01/2024	2044 On 01-February-24			Bond Future	12.33	73.5243	73.7598	73.5243	22,524.00
19/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4973	5	5	5	0.00
19/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	625	1	1	1	0.00
19/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	599	1	1	1	0.00
19/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	651	1	1	1	0.00
19/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3703	3	4	3	0.00
19/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	30	0	0	0	15,000.00
19/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	884	1	1	1	0.00
19/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	947	1	1	1	0.00
19/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	915	1	1	1	0.00
19/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	6	0	0	0	5,000.00
19/01/2024	2044 On 02-May-24			Bond Future	12.44	75.1403	75.3742	75.1403	71,916.00
19/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	522	0	1	0	0.00
19/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	510	0	1	0	0.00
19/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	535	0	1	0	0.00
19/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5108	5	5	5	0.00
19/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5208	5	5	5	0.00
19/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5158	5	5	5	0.00
19/01/2024	2044 On 01-August-24			Bond Future	12.56	72.4184	72.6542	72.4184	26,240.00
19/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2267	2	2	2	0.00
19/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2293	2	2	2	0.00
19/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2241	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
19/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3799	4	4	4	0.00
19/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3736	4	4	4	0.00
19/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3767	4	4	4	0.00
19/01/2024	2044 On 07-November-24			Bond Future	12.68	74.1058	74.3411	74.1058	0.00
19/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4492	4	4	4	0.00
19/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4524	4	5	4	0.00
19/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4461	4	4	4	0.00
19/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3300	3	3	3	0.00
19/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3257	3	3	3	0.00
19/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3278	3	3	3	0.00
19/01/2024	2044 On 06-February-25			Bond Future	12.81	71.3056	71.5457	71.3056	0.00
19/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4894	5	5	5	0.00
19/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3808	4	4	4	0.00
19/01/2024	2046 On 01-February-24			Bond Future	114.92	115.4243	114.9177	115.4243	11,523.00
19/01/2024	2046 On 02-May-24			Bond Future	115.31	115.8391	115.3109	115.8391	15,355.00
19/01/2024	2046 On 01-August-24			Bond Future	117.88	118.4247	117.8795	118.4247	0.00
19/01/2024	2046 On 07-November-24			Bond Future	118.44	119.0087	118.4411	119.0087	0.00
19/01/2024	2046 On 06-February-25			Bond Future	121.00	121.5850	121.0045	121.5850	0.00
19/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6995	8	7	8	0.00
19/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/01/2024	2050 On 01-February-24			Bond Future	114.57	114.3569	114.5722	114.3569	9,650.00
19/01/2024	2050 On 02-May-24			Bond Future	117.11	116.8987	117.1083	116.8987	13,039.00
19/01/2024	2050 On 01-August-24			Bond Future	117.41	117.2005	117.4097	117.2005	0.00
19/01/2024	2050 On 07-November-24			Bond Future	120.17	119.9640	120.1686	119.9640	0.00
19/01/2024	2050 On 06-February-25			Bond Future	120.40	120.1934	120.4018	120.1934	0.00
19/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4802	5	5	5	0.00
19/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	AL37 On 01-February-24			Index Future	945.26	943.9940	945.2570	943.9940	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
19/01/2024	AL37 On 02-May-24			Index Future	965.95	964.7430	965.9470	964.7430	0.00
19/01/2024	AL37 On 01-August-24			Index Future	987.24	986.0490	987.2380	986.0490	0.00
19/01/2024	AL37 On 07-November-24			Index Future	1010.21	1009.0720	1010.2060	1009.0720	0.00
19/01/2024	AL37 On 06-February-25			Index Future	1031.87	1030.7200	1031.8720	1030.7200	0.00
19/01/2024	AL7T On 01-February-24			Index Future	1094.20	1091.6520	1094.1960	1091.6520	0.00
19/01/2024	AL7T On 02-May-24			Index Future	1118.15	1115.6460	1118.1450	1115.6460	0.00
19/01/2024	AL7T On 01-August-24			Index Future	1142.79	1140.2860	1142.7910	1140.2860	0.00
19/01/2024	AL7T On 07-November-24			Index Future	1169.38	1166.9090	1169.3790	1166.9090	0.00
19/01/2024	AL7T On 06-February-25			Index Future	1194.46	1191.9430	1194.4580	1191.9430	0.00
19/01/2024	ALBI On 01-February-24			Index Future	946.11	944.0500	946.1070	944.0500	84.00
19/01/2024	ALBI On 02-May-24			Index Future	966.82	964.8000	966.8150	964.8000	20.00
19/01/2024	ALBI On 01-August-24			Index Future	988.13	986.1080	988.1250	986.1080	0.00
19/01/2024	ALBI On 07-November-24			Index Future	1011.11	1009.1320	1011.1140	1009.1320	0.00
19/01/2024	ALBI On 06-February-25			Index Future	1032.80	1030.7810	1032.8000	1030.7810	0.00
19/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	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
19/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	ES33 On 01-February-24			Bond Future	12.24	76.3864	76.5742	76.3864	0.00
19/01/2024	ES33 On 02-May-24			Bond Future	12.38	74.2857	74.4708	74.2857	0.00
19/01/2024	ES33 On 01-August-24			Bond Future	12.51	75.9435	76.1296	75.9435	0.00
19/01/2024	ES33 On 07-November-24			Bond Future	12.68	73.9302	74.1146	73.9302	0.00
19/01/2024	ES33 On 06-February-25			Bond Future	12.85	75.5280	75.7162	75.5280	0.00
19/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1985	2	2	2	0.00
19/01/2024	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
19/01/2024	ES42 On 01-February-24			Bond Future	12.92	71.4862	71.6745	71.4862	0.00
19/01/2024	ES42 On 02-May-24			Bond Future	13.05	68.8126	68.9986	68.8126	0.00
19/01/2024	ES42 On 01-August-24			Bond Future	13.18	70.3479	70.5351	70.3479	0.00
19/01/2024	ES42 On 07-November-24			Bond Future	13.34	67.7369	67.9228	67.7369	0.00
19/01/2024	ES42 On 06-February-25			Bond Future	13.50	69.1986	69.3884	69.1986	0.00
19/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	995	1	1	1	0.00
19/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/01/2024	GOVI On 01-February-24			GOVI	932.64	930.6080	932.6350	930.6080	399.00
19/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	526550	51	53	51	0.00
19/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	526450	51	53	51	0.00
19/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	526350	51	53	51	0.00
19/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 02-May-24			GOVI	953.05	951.0620	953.0480	951.0620	327.00
19/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	20780	0	2	0	0.00
19/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	20680	0	2	0	0.00
19/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	20580	0	2	0	0.00
19/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 01-August-24			GOVI	974.06	972.0670	974.0550	972.0670	0.00
19/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	306750	29	31	29	0.00
19/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	306650	29	31	29	0.00
19/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	306850	29	31	29	0.00
19/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 07-November-24			GOVI	996.72	994.7620	996.7170	994.7620	0.00
19/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	479270	46	48	46	0.00
19/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	479170	46	48	46	0.00
19/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	479370	46	48	46	0.00
19/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/01/2024	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
19/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/01/2024	GOVI On 06-February-25			GOVI	1018.09	1016.1030	1018.0940	1016.1030	0.00
19/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	460940	44	46	44	0.00
19/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/01/2024	GVIKX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2024	IGOV On 01-February-24			Index Future	345.24	345.3020	345.2350	345.3020	598.00
19/01/2024	IGOV On 02-May-24			Index Future	352.88	352.9770	352.8770	352.9770	24.00
19/01/2024	IGOV On 01-August-24			Index Future	360.74	360.8560	360.7390	360.8560	0.00
19/01/2024	IGOV On 07-November-24			Index Future	369.22	369.3700	369.2200	369.3700	0.00
19/01/2024	IGOV On 06-February-25			Index Future	377.22	377.3740	377.2180	377.3740	0.00
19/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
19/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6410	91.6400	0.00
19/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
19/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.26	91.7400	91.7400	91.7400	0.00
19/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.8700	91.8690	91.8700	0.00
19/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.13	91.8700	91.8690	91.8700	0.00
19/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.91	92.0900	92.0880	92.0900	0.00
19/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	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
19/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.58	92.4200	92.4160	92.4200	0.00
19/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
19/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.38	92.6200	92.6160	92.6200	0.00
19/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.46	92.5400	92.5370	92.5400	0.00
19/01/2024	R035 On 01-February-24			Bond Future	11.44	87.7864	88.0121	87.7864	21,460.00
19/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1	0	0	0	400.00
19/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	139	0	0	0	400.00
19/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10129	10	10	10	0.00
19/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3991	4	4	4	0.00
19/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4041	4	4	4	0.00
19/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3941	4	4	4	0.00
19/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	16	0	0	0	0.00
19/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	14	0	0	0	0.00
19/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	15	0	0	0	0.00
19/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
19/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1922	2	2	2	0.00
19/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4675	5	5	5	0.00
19/01/2024	R035 On 02-May-24			Bond Future	11.53	85.2045	85.4274	85.2045	162,356.00
19/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1153	1	1	1	0.00
19/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1174	1	1	1	0.00
19/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1132	1	1	1	0.00
19/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3017	3	3	3	0.00
19/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2948	3	3	3	0.00
19/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2982	3	3	3	0.00
19/01/2024	R035 On 01-August-24			Bond Future	11.63	87.0860	87.3101	87.0860	0.00
19/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3304	3	3	3	0.00
19/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3273	3	3	3	0.00
19/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3335	3	3	3	0.00
19/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2388	2	2	2	0.00
19/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2430	3	2	3	0.00
19/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2409	3	2	3	0.00
19/01/2024	R035 On 07-November-24			Bond Future	11.75	84.6013	84.8237	84.6013	19,875.00
19/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4612	4	5	4	0.00
19/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4580	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
19/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4644	5	5	5	0.00
19/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2424	3	2	3	0.00
19/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2459	3	2	3	0.00
19/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2442	3	2	3	0.00
19/01/2024	R035 On 06-February-25			Bond Future	11.88	86.4120	86.6389	86.4120	0.00
19/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5120	5	5	5	0.00
19/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2502	3	3	3	0.00
19/01/2024	R053 On 01-February-24			Bond Future	12.28	98.6157	98.9252	98.6157	0.00
19/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4744	4	5	4	0.00
19/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4678	4	5	4	0.00
19/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4810	5	5	5	0.00
19/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	45	0	0	0	0.00
19/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	50	0	0	0	0.00
19/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	47	0	0	0	0.00
19/01/2024	R053 On 02-May-24			Bond Future	12.38	94.9189	95.2262	94.9189	5,189.00
19/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5923	6	6	6	0.00
19/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5974	6	6	6	0.00
19/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5872	6	6	6	0.00
19/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1357	1	1	1	0.00
19/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1324	1	1	1	0.00
19/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1340	1	1	1	0.00
19/01/2024	R053 On 01-August-24			Bond Future	12.49	97.0144	97.3245	97.0144	0.00
19/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6966	7	7	7	0.00
19/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7013	7	7	7	0.00
19/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6919	7	7	7	0.00
19/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2458	3	2	3	0.00
19/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2419	3	2	3	0.00
19/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2439	3	2	3	0.00
19/01/2024	R053 On 07-November-24			Bond Future	12.62	93.4038	93.7134	93.4038	0.00
19/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5783	6	6	6	0.00
19/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5824	6	6	6	0.00
19/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5742	6	6	6	0.00
19/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4531	5	5	5	0.00
19/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4473	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
19/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4502	5	5	5	0.00
19/01/2024	R053 On 06-February-25			Bond Future	12.75	95.4006	95.7166	95.4006	0.00
19/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6585	6	7	6	0.00
19/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5248	5	5	5	0.00
19/01/2024	R186 On 01-February-24			Bond Future	8.74	105.6489	105.7255	105.6489	33,214.00
19/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1964	2	2	2	0.00
19/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1939	2	2	2	0.00
19/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1989	2	2	2	0.00
19/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	1	0	0	0	0.00
19/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	1	0	0	0	0.00
19/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	1	0	0	0	0.00
19/01/2024	R186 On 02-May-24			Bond Future	8.72	107.9710	108.0395	107.9710	79,550.00
19/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	99	0	0	0	0.00
19/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	96	0	0	0	0.00
19/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	103	0	0	0	0.00
19/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2469	2	2	2	2,030.00
19/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3911	4	4	4	0.00
19/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	31	0	0	0	2,030.00
19/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	111	0	0	0	0.00
19/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1790	2	2	2	0.00
19/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1831	2	2	2	0.00
19/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1811	2	2	2	0.00
19/01/2024	R186 On 01-August-24			Bond Future	8.69	105.0464	105.1120	105.0464	0.00
19/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	947	1	1	1	0.00
19/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	959	1	1	1	0.00
19/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	934	1	1	1	0.00
19/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	951	1	1	1	0.00
19/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	934	1	1	1	0.00
19/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	943	1	1	1	0.00
19/01/2024	R186 On 07-November-24			Bond Future	8.68	107.4958	107.5542	107.4958	44,528.00
19/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1642	2	2	2	0.00
19/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1629	2	2	2	0.00
19/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1655	2	2	2	0.00
19/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	747	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
19/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	758	1	1	1	0.00
19/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	753	1	1	1	0.00
19/01/2024	R186 On 06-February-25			Bond Future	8.68	104.4813	104.5406	104.4813	0.00
19/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1482	1	1	1	0.00
19/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	880	1	1	1	0.00
19/01/2024	R202 On 01-February-24			Bond Future	259.54	259.4966	259.5398	259.4966	4,741.00
19/01/2024	R202 On 02-May-24			Bond Future	265.28	265.2647	265.2848	265.2647	4,858.00
19/01/2024	R202 On 01-August-24			Bond Future	266.09	266.0852	266.0944	266.0852	0.00
19/01/2024	R202 On 07-November-24			Bond Future	272.35	272.3597	272.3475	272.3597	6.00
19/01/2024	R202 On 06-February-25			Bond Future	273.01	273.0196	273.0056	273.0196	0.00
19/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6216	6	6	6	0.00
19/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/01/2024	R209 On 01-February-24			Bond Future	11.59	67.6438	67.8412	67.6438	4,668.00
19/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2582	2	3	2	0.00
19/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2625	2	3	2	0.00
19/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2539	2	3	2	0.00
19/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	47	0	0	0	0.00
19/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	42	0	0	0	0.00
19/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	44	0	0	0	0.00
19/01/2024	R209 On 02-May-24			Bond Future	11.68	65.9777	66.1733	65.9777	10,325.00
19/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	760	1	1	1	0.00
19/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	776	1	1	1	0.00
19/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	745	1	1	1	0.00
19/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3228	3	3	3	0.00
19/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3159	3	3	3	0.00
19/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3193	3	3	3	0.00
19/01/2024	R209 On 01-August-24			Bond Future	11.77	67.4344	67.6315	67.4344	1,690.00
19/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2488	2	2	2	0.00
19/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2462	2	2	2	0.00
19/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2513	2	3	2	0.00
19/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2383	2	2	2	0.00
19/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2426	3	2	3	0.00
19/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2404	3	2	3	0.00
19/01/2024	R209 On 07-November-24			Bond Future	11.89	65.8499	66.0462	65.8499	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
19/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3923	4	4	4	0.00
19/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3950	4	4	4	0.00
19/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3895	4	4	4	0.00
19/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2426	3	2	3	0.00
19/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2391	2	2	2	0.00
19/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2408	2	2	2	0.00
19/01/2024	R209 On 06-February-25			Bond Future	12.00	67.2588	67.4591	67.2588	0.00
19/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4458	4	4	4	0.00
19/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2507	3	3	3	0.00
19/01/2024	R210 On 01-February-24			Bond Future	234.45	234.4116	234.4473	234.4116	300.00
19/01/2024	R210 On 02-May-24			Bond Future	236.38	236.3615	236.3765	236.3615	198.00
19/01/2024	R210 On 01-August-24			Bond Future	241.64	241.6372	241.6423	241.6372	300.00
19/01/2024	R210 On 07-November-24			Bond Future	243.97	243.9881	243.9736	243.9881	60.00
19/01/2024	R210 On 06-February-25			Bond Future	249.26	249.2711	249.2551	249.2711	0.00
19/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9645	10	10	10	0.00
19/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/01/2024	R213 On 01-February-24			Bond Future	10.27	86.7612	86.9417	86.7612	21,975.00
19/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6091	6	6	6	0.00
19/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6050	6	6	6	0.00
19/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6131	6	6	6	0.00
19/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0	0	0	0	0.00
19/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0	0	0	0	0.00
19/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0	0	0	0	0.00
19/01/2024	R213 On 02-May-24			Bond Future	10.33	85.1099	85.2866	85.1099	11,822.00
19/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1452	1	1	1	0.00
19/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1430	1	1	1	0.00
19/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1474	1	1	1	0.00
19/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1595	2	2	2	0.00
19/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1638	2	2	2	0.00
19/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1617	2	2	2	0.00
19/01/2024	R213 On 01-August-24			Bond Future	10.39	86.9894	87.1662	86.9894	0.00
19/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3291	3	3	3	0.00
19/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3319	3	3	3	0.00
19/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3263	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
19/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1317	1	1	1	0.00
19/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1291	1	1	1	0.00
19/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1304	1	1	1	0.00
19/01/2024	R213 On 07-November-24			Bond Future	10.48	85.4569	85.6309	85.4569	16,191.00
19/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4349	4	4	4	0.00
19/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4321	4	4	4	0.00
19/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4377	4	4	4	0.00
19/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1396	1	1	1	0.00
19/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1418	1	1	1	0.00
19/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1406	1	1	1	0.00
19/01/2024	R213 On 06-February-25			Bond Future	10.58	87.2869	87.4643	87.2869	0.00
19/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4570	4	5	4	0.00
19/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1602	2	2	2	0.00
19/01/2024	R214 On 01-February-24			Bond Future	12.07	62.7939	62.9696	62.7939	5,809.00
19/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	868	1	1	1	0.00
19/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	897	1	1	1	0.00
19/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	838	1	1	1	0.00
19/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	476	1	0	1	0.00
19/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	438	1	0	1	0.00
19/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	457	1	0	1	0.00
19/01/2024	R214 On 02-May-24			Bond Future	12.16	60.8700	61.0440	60.8700	21,048.00
19/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1782	2	2	2	6,610.00
19/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6327	6	6	6	0.00
19/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4006	4	4	4	0.00
19/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1731	2	2	2	10,000.00
19/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	520	0	1	0	0.00
19/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	532	0	1	0	0.00
19/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	508	0	1	0	0.00
19/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4021	4	4	4	0.00
19/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3939	4	4	4	0.00
19/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3980	4	4	4	0.00
19/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1873	2	2	2	0.00
19/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	734	1	1	1	16,610.00
19/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1920	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
19/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	303	0	0	0	16,610.00
19/01/2024	R214 On 01-August-24			Bond Future	12.25	62.2141	62.3893	62.2141	0.00
19/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2362	2	2	2	0.00
19/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2337	2	2	2	0.00
19/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2386	2	2	2	0.00
19/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2739	3	3	3	0.00
19/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2785	3	3	3	0.00
19/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2762	3	3	3	0.00
19/01/2024	R214 On 07-November-24			Bond Future	12.37	60.3577	60.5321	60.3577	0.00
19/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3779	4	4	4	0.00
19/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3806	4	4	4	0.00
19/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3752	4	4	4	0.00
19/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2702	3	3	3	0.00
19/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2665	3	3	3	0.00
19/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2684	3	3	3	0.00
19/01/2024	R214 On 06-February-25			Bond Future	12.49	61.6495	61.8273	61.6495	0.00
19/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4193	4	4	4	0.00
19/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3206	3	3	3	0.00
19/01/2024	R248 On 01-February-24			Bond Future	12.26	76.6154	76.8569	76.6154	15,261.00
19/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8619	8	9	8	0.00
19/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4677	4	5	4	0.00
19/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	496	0	0	0	0.00
19/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	519	0	1	0	0.00
19/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	473	0	0	0	0.00
19/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6050	6	6	6	0.00
19/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	916	1	1	1	0.00
19/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	3	0	0	0	0.00
19/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	659	1	1	1	0.00
19/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4686	5	5	5	0.00
19/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	2	0	0	0	0.00
19/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1160	1	1	1	0.00
19/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1087	1	1	1	0.00
19/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1123	1	1	1	0.00
19/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	10	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
19/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
19/01/2024	R248 On 02-May-24			Bond Future	12.36	73.8516	74.0915	73.8516	238,797.00
19/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	334	0	0	0	0.00
19/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2375	2	2	2	0.00
19/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5212	5	5	5	0.00
19/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	402	0	0	0	0.00
19/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	413	0	0	0	0.00
19/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	392	0	0	0	0.00
19/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5921	6	6	6	0.00
19/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5811	6	6	6	0.00
19/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5866	6	6	6	0.00
19/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	820	1	1	1	0.00
19/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2126	2	2	2	0.00
19/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6259	6	6	6	0.00
19/01/2024	R248 On 01-August-24			Bond Future	12.46	75.4822	75.7244	75.4822	13,000.00
19/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2708	3	3	3	0.00
19/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2737	3	3	3	0.00
19/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2679	3	3	3	0.00
19/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3593	4	4	4	0.00
19/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3535	4	4	4	0.00
19/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3564	4	4	4	0.00
19/01/2024	R248 On 07-November-24			Bond Future	12.59	72.7903	73.0321	72.7903	0.00
19/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4508	4	5	4	0.00
19/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4540	4	5	4	0.00
19/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4476	4	4	4	0.00
19/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3402	4	3	4	0.00
19/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3357	3	3	3	0.00
19/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3379	3	3	3	0.00
19/01/2024	R248 On 06-February-25			Bond Future	12.71	74.3476	74.5944	74.3476	0.00
19/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4455	4	4	4	0.00
19/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4477	5	4	5	0.00
19/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	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
19/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00