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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/02/2024 TO: 13/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	2025 On 02-May-24			Bond Future	179.63	179.6249	179.6329	179.6249	9,015.00
13/02/2024	2025 On 01-August-24			Bond Future	181.80	181.7875	181.7959	181.7875	0.00
13/02/2024	2025 On 07-November-24			Bond Future	186.08	186.0659	186.0752	186.0659	75.00
13/02/2024	2029 On 02-May-24			Bond Future	129.78	129.8626	129.7809	129.8626	7,165.00
13/02/2024	2029 On 01-August-24			Bond Future	132.67	132.7510	132.6677	132.7510	728.00
13/02/2024	2029 On 07-November-24			Bond Future	134.39	134.4772	134.3924	134.4772	66.00
13/02/2024	2029 On 06-February-25			Bond Future	137.32	137.4035	137.3173	137.4035	0.00
13/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4917	5	5	5	0.00
13/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2029 On 02-May-25			Bond Future	137.85	138.6484	137.8500	138.6484	0.00
13/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	0	1	0	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
13/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2030 On 02-May-24			Bond Future	10.17	93.1650	92.8514	93.1650	134,214.00
13/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	592	1	1	1	0.00
13/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	578	1	1	1	0.00
13/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	606	1	1	1	0.00
13/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	395	0	0	0	1,000.00
13/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1191	1	1	1	1,000.00
13/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6801	7	7	7	0.00
13/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8367	9	8	9	0.00
13/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2963	3	3	3	1,080.00
13/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3942	4	4	4	500.00
13/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11046	11	11	11	0.00
13/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2358	3	2	3	500.00
13/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	224	0	0	0	0.00
13/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
13/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2473	2	2	2	0.00
13/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	6	0	0	0	1,080.00
13/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	398	0	0	0	0.00
13/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	573	0	1	0	0.00
13/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	26	0	0	0	1,000.00
13/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1232	1	1	1	0.00
13/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1985	2	2	2	0.00
13/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2039	2	2	2	0.00
13/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2012	2	2	2	0.00
13/02/2024	2030 On 01-August-24			Bond Future	10.24	91.2091	90.8886	91.2091	0.00
13/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2033	2	2	2	0.00
13/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2011	2	2	2	0.00
13/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2056	2	2	2	0.00
13/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1491	1	1	1	0.00
13/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1523	1	2	1	0.00
13/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1507	1	2	1	0.00
13/02/2024	2030 On 07-November-24			Bond Future	10.33	93.3313	93.0037	93.3313	1,652.00
13/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3111	3	3	3	0.00
13/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3135	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
13/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3087	3	3	3	0.00
13/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1587	1	2	1	0.00
13/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1562	1	2	1	0.00
13/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1575	1	2	1	0.00
13/02/2024	2030 On 06-February-25			Bond Future	10.43	91.3296	90.9953	91.3296	0.00
13/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3010	3	3	3	0.00
13/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2121	2	2	2	0.00
13/02/2024	2030 On 02-May-25			Bond Future	9.93	93.0801	94.9449	93.0801	0.00
13/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2568	2	3	2	0.00
13/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2568	4	3	4	0.00
13/02/2024	2032 On 02-May-24			Bond Future	11.02	86.6968	86.4328	86.6968	149,703.00
13/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	518	1	1	1	0.00
13/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	532	1	1	1	0.00
13/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	505	1	1	1	0.00
13/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1057	1	1	1	1,000.00
13/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8285	9	8	9	0.00
13/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3978	4	4	4	0.00
13/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1946	2	2	2	0.00
13/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	546	1	1	1	500.00
13/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2154	2	2	2	0.00
13/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	252	0	0	0	8,500.00
13/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1610	2	2	2	500.00
13/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9399	10	9	10	0.00
13/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	304	0	0	0	1,000.00
13/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	574	1	1	1	500.00
13/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10071	10	10	10	0.00
13/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	666	1	1	1	1,550.00
13/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2372	3	2	3	1,550.00
13/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2444	2	2	2	0.00
13/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	13	0	0	0	1,550.00
13/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	862	1	1	1	0.00
13/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1302	1	1	1	0.00
13/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1832	2	2	2	0.00
13/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	22	0	0	0	500.00

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13/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	966	1	1	1	17,000.00
13/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3737	4	4	4	0.00
13/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	1080	1	1	1	500.00
13/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2710	3	3	3	0.00
13/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	394	0	0	0	500.00
13/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	47	0	0	0	1,000.00
13/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2642	2	3	2	0.00
13/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3493	3	3	3	0.00
13/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2814	3	3	3	0.00
13/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2745	3	3	3	0.00
13/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2779	3	3	3	0.00
13/02/2024	2032 On 01-August-24			Bond Future	11.12	88.6042	88.3345	88.6042	0.00
13/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2117	2	2	2	0.00
13/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2142	2	2	2	0.00
13/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2093	2	2	2	0.00
13/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2042	2	2	2	0.00
13/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2001	2	2	2	0.00
13/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2022	2	2	2	0.00
13/02/2024	2032 On 07-November-24			Bond Future	11.24	86.4992	86.2236	86.4992	1,525.00
13/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3265	3	3	3	0.00
13/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3238	3	3	3	0.00
13/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3292	3	3	3	0.00
13/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9244	9	9	9	0.00
13/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3704	4	4	4	1,615.00
13/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	446	0	0	0	1,615.00
13/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1945	2	2	2	0.00
13/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2185	2	2	2	0.00
13/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2219	2	2	2	0.00
13/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2202	2	2	2	0.00
13/02/2024	2032 On 06-February-25			Bond Future	11.36	88.3597	88.0784	88.3597	0.00
13/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3850	4	4	4	0.00
13/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2320	2	2	2	0.00
13/02/2024	2032 On 02-May-25			Bond Future	10.91	85.8947	88.1512	85.8947	0.00
13/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3176	2	3	2	0.00
13/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3176	4	3	4	0.00

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13/02/2024	2033 On 02-May-24			Bond Future	122.50	122.8173	122.5045	122.8173	2,042.00
13/02/2024	2033 On 01-August-24			Bond Future	125.23	125.5491	125.2295	125.5491	5,737.00
13/02/2024	2033 On 07-November-24			Bond Future	126.68	127.0092	126.6825	127.0092	0.00
13/02/2024	2033 On 06-February-25			Bond Future	129.44	129.7731	129.4397	129.7731	0.00
13/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4500	5	4	5	0.00
13/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2033 On 02-May-25			Bond Future	130.62	130.7694	130.6200	130.7694	0.00
13/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2037 On 02-May-24			Bond Future	12.24	78.7228	78.4037	78.7228	83,617.00
13/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	260	0	0	0	0.00
13/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	252	0	0	0	0.00
13/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	269	0	0	0	0.00
13/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4578	4	5	4	0.00
13/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4674	4	5	4	0.00
13/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4626	4	5	4	0.00
13/02/2024	2037 On 01-August-24			Bond Future	12.36	76.1987	75.8727	76.1987	72,241.00
13/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1867	2	2	2	0.00
13/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1843	2	2	2	0.00
13/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1891	2	2	2	1,383.00
13/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5162	5	5	5	0.00
13/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7539	8	8	8	0.00
13/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	565	1	1	1	1,383.00
13/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1180	1	1	1	1,383.00
13/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3213	3	3	3	0.00
13/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3270	3	3	3	0.00
13/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3241	3	3	3	0.00
13/02/2024	2037 On 07-November-24			Bond Future	12.50	77.9711	77.6378	77.9711	9,175.00
13/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3386	4	3	4	0.00
13/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3414	4	3	4	0.00
13/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3358	4	3	4	0.00
13/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3013	3	3	3	0.00
13/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2970	3	3	3	0.00
13/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2991	3	3	3	0.00

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13/02/2024	2037 On 06-February-25			Bond Future	12.64	75.3876	75.0474	75.3876	0.00
13/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4013	4	4	4	0.00
13/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3427	3	3	3	0.00
13/02/2024	2037 On 02-May-25			Bond Future	12.25	76.8302	79.1956	76.8302	0.00
13/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3952	3	4	3	0.00
13/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3952	5	4	5	0.00
13/02/2024	2038 On 02-May-24			Bond Future	133.87	134.0365	133.8670	134.0365	5,213.00
13/02/2024	2038 On 01-August-24			Bond Future	134.78	134.9560	134.7829	134.9560	0.00
13/02/2024	2038 On 07-November-24			Bond Future	137.96	138.1319	137.9552	138.1319	0.00
13/02/2024	2038 On 06-February-25			Bond Future	138.84	139.0233	138.8433	139.0233	0.00
13/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3613	4	4	4	0.00
13/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2038 On 02-May-25			Bond Future	139.68	141.7247	139.6800	141.7247	0.00
13/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	2	0	2	0.00
13/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2040 On 02-May-24			Bond Future	12.61	78.2092	77.9337	78.2092	137,595.00
13/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	134	0	0	0	0.00
13/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	140	0	0	0	0.00
13/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	129	0	0	0	0.00
13/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5951	6	6	6	0.00
13/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5839	6	6	6	0.00
13/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5895	6	6	6	0.00
13/02/2024	2040 On 01-August-24			Bond Future	12.74	75.4235	75.1420	75.4235	2,992.00
13/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1619	2	2	2	0.00
13/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1641	2	2	2	0.00
13/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1596	2	2	2	0.00
13/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3881	4	4	4	0.00
13/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3814	4	4	4	0.00
13/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3847	4	4	4	0.00
13/02/2024	2040 On 07-November-24			Bond Future	12.88	77.1776	76.8898	77.1776	8,677.00
13/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3246	3	3	3	0.00
13/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3218	3	3	3	0.00
13/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3275	3	3	3	0.00
13/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3383	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
13/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3432	3	3	3	0.00
13/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3407	3	3	3	0.00
13/02/2024	2040 On 06-February-25			Bond Future	13.03	74.3262	74.0325	74.3262	0.00
13/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3682	4	4	4	0.00
13/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	4075	4	4	4	0.00
13/02/2024	2040 On 02-May-25			Bond Future	12.63	75.7478	78.3403	75.7478	0.00
13/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4190	3	4	3	0.00
13/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4190	6	4	6	0.00
13/02/2024	2044 On 02-May-24			Bond Future	12.73	74.1038	73.7725	74.1038	81,568.00
13/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	112	0	0	0	0.00
13/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	108	0	0	0	0.00
13/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	117	0	0	0	0.00
13/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1220	1	1	1	0.00
13/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1885	2	2	2	0.00
13/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2685	3	3	3	0.00
13/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1240	1	1	1	10,030.00
13/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1775	2	2	2	10,030.00
13/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2488	2	2	2	4,200.00
13/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6292	6	6	6	0.00
13/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6408	6	6	6	0.00
13/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6350	6	6	6	0.00
13/02/2024	2044 On 01-August-24			Bond Future	12.86	71.3530	71.0144	71.3530	26,240.00
13/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1262	1	1	1	0.00
13/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1242	1	1	1	0.00
13/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1282	1	1	1	0.00
13/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4364	4	4	4	0.00
13/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4439	4	4	4	0.00
13/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4402	4	4	4	0.00
13/02/2024	2044 On 07-November-24			Bond Future	13.00	73.0123	72.6662	73.0123	0.00
13/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3165	3	3	3	0.00
13/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3193	3	3	3	0.00
13/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3137	3	3	3	0.00
13/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3651	3	4	3	0.00
13/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3601	3	4	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
13/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3626	3	4	3	0.00
13/02/2024	2044 On 06-February-25			Bond Future	13.14	70.1966	69.8432	70.1966	0.00
13/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3565	4	4	4	0.00
13/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4181	4	4	4	0.00
13/02/2024	2044 On 02-May-25			Bond Future	12.72	71.5389	74.1731	71.5389	0.00
13/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4290	3	4	3	0.00
13/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4290	6	4	6	0.00
13/02/2024	2046 On 02-May-24			Bond Future	114.53	114.8975	114.5283	114.8975	16,140.00
13/02/2024	2046 On 01-August-24			Bond Future	117.08	117.4530	117.0758	117.4530	0.00
13/02/2024	2046 On 07-November-24			Bond Future	117.63	118.0198	117.6341	118.0198	0.00
13/02/2024	2046 On 06-February-25			Bond Future	120.19	120.5871	120.1933	120.5871	0.00
13/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6183	7	6	7	0.00
13/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2046 On 02-May-25			Bond Future	121.97	120.6876	121.9700	120.6876	0.00
13/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
13/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	1	0	1	0.00
13/02/2024	2050 On 02-May-24			Bond Future	116.43	117.0444	116.4329	117.0444	14,107.00
13/02/2024	2050 On 01-August-24			Bond Future	116.73	117.3511	116.7262	117.3511	0.00
13/02/2024	2050 On 07-November-24			Bond Future	119.47	120.1125	119.4734	120.1125	0.00
13/02/2024	2050 On 06-February-25			Bond Future	119.72	120.3695	119.7169	120.3695	0.00
13/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4117	5	4	5	0.00
13/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/02/2024	2050 On 02-May-25			Bond Future	121.16	122.7079	121.1600	122.7079	0.00
13/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	2	0	2	0.00
13/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
13/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
13/02/2024	AL37 On 02-May-24			Index Future	951.15	954.3410	951.1540	954.3410	0.00
13/02/2024	AL37 On 01-August-24			Index Future	972.09	975.3420	972.0850	975.3420	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
13/02/2024	AL37 On 07-November-24			Index Future	994.74	998.0690	994.7400	998.0690	0.00
13/02/2024	AL37 On 06-February-25			Index Future	1016.19	1019.5850	1016.1870	1019.5850	0.00
13/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
13/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
13/02/2024	AL7T On 02-May-24			Index Future	1099.74	1103.2660	1099.7390	1103.2660	0.00
13/02/2024	AL7T On 01-August-24			Index Future	1123.94	1127.5430	1123.9400	1127.5430	0.00
13/02/2024	AL7T On 07-November-24			Index Future	1150.13	1153.8170	1150.1340	1153.8170	0.00
13/02/2024	AL7T On 06-February-25			Index Future	1174.93	1178.6900	1174.9320	1178.6900	0.00
13/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
13/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
13/02/2024	ALBI On 02-May-24			Index Future	952.05	955.2400	952.0530	955.2400	94.00
13/02/2024	ALBI On 01-August-24			Index Future	973.00	976.2600	973.0040	976.2600	0.00
13/02/2024	ALBI On 07-November-24			Index Future	995.68	999.0090	995.6810	999.0090	0.00
13/02/2024	ALBI On 06-February-25			Index Future	1017.15	1020.5450	1017.1480	1020.5450	0.00
13/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
13/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	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
13/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	ES33 On 02-May-24			Bond Future	12.65	73.5134	73.2498	73.5134	0.00
13/02/2024	ES33 On 01-August-24			Bond Future	12.80	75.1484	74.8791	75.1484	0.00
13/02/2024	ES33 On 07-November-24			Bond Future	12.98	73.1133	72.8380	73.1133	0.00
13/02/2024	ES33 On 06-February-25			Bond Future	13.17	74.7019	74.4209	74.7019	0.00
13/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	689	1	1	1	0.00
13/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/02/2024	ES33 On 02-May-25			Bond Future	12.73	72.3524	74.6217	72.3524	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
13/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
13/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	2	0	2	0.00
13/02/2024	ES42 On 02-May-24			Bond Future	13.24	68.3429	68.0407	68.3429	0.00
13/02/2024	ES42 On 01-August-24			Bond Future	13.38	69.8627	69.5540	69.8627	0.00
13/02/2024	ES42 On 07-November-24			Bond Future	13.55	67.2373	66.9216	67.2373	0.00
13/02/2024	ES42 On 06-February-25			Bond Future	13.71	68.6965	68.3741	68.6965	0.00
13/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
13/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	19	0	0	0	0.00
13/02/2024	ES42 On 02-May-25			Bond Future	13.25	65.7646	68.4867	65.7646	0.00
13/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
13/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	3	0	3	0.00
13/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
13/02/2024	GOVI On 02-May-24			GOVI	938.32	941.4630	938.3160	941.4630	726.00
13/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	126740	10	13	10	0.00
13/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	126640	10	13	10	0.00
13/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	126540	10	13	10	0.00
13/02/2024	GOVI On 01-August-24			GOVI	958.97	962.1800	958.9650	962.1800	0.00
13/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	155950	19	16	19	0.00
13/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	155850	19	16	19	0.00
13/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	155750	19	16	19	0.00
13/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 07-November-24			GOVI	981.32	984.6010	981.3150	984.6010	0.00
13/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	325350	36	33	36	0.00
13/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	325250	36	33	36	0.00
13/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	325150	36	33	36	0.00
13/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 06-February-25			GOVI	1002.47	1005.8260	1002.4720	1005.8260	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
13/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	304720	34	30	34	0.00
13/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
13/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190	3	3	3	0.00
13/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
13/02/2024	IGOV On 02-May-24			Index Future	350.81	351.6790	350.8140	351.6790	590.00
13/02/2024	IGOV On 01-August-24			Index Future	358.62	359.5020	358.6180	359.5020	0.00
13/02/2024	IGOV On 07-November-24			Index Future	367.07	367.9680	367.0650	367.9680	0.00
13/02/2024	IGOV On 06-February-25			Index Future	375.06	375.9810	375.0590	375.9810	0.00
13/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
13/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
13/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
13/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.32	91.6900	91.6800	91.6900	0.00
13/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.31	91.7000	91.6900	91.7000	0.00
13/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.25	91.7600	91.7500	91.7600	0.00
13/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.25	91.7600	91.7500	91.7600	0.00
13/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.11	91.9100	91.8900	91.9100	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
13/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.78	92.2500	92.2200	92.2500	0.00
13/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.71	92.3400	92.2900	92.3400	0.00
13/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.57	92.4800	92.4300	92.4800	0.00
13/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.62	92.4300	92.3800	92.4300	0.00
13/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.62	92.4100	92.3800	92.4100	0.00
13/02/2024	R035 On 02-May-24			Bond Future	11.83	84.2001	83.8798	84.2001	163,740.00
13/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	358	0	0	0	0.00
13/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	369	0	0	0	0.00
13/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	347	0	0	0	0.00
13/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3780	4	4	4	0.00
13/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3691	3	4	3	0.00
13/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3735	3	4	3	0.00
13/02/2024	R035 On 01-August-24			Bond Future	11.93	86.0527	85.7255	86.0527	0.00
13/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2025	2	2	2	0.00
13/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2051	2	2	2	0.00
13/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1999	2	2	2	0.00
13/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2741	3	3	3	0.00
13/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2688	3	3	3	0.00
13/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2714	3	3	3	0.00
13/02/2024	R035 On 07-November-24			Bond Future	12.07	83.5404	83.2058	83.5404	19,854.00
13/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3375	4	3	4	0.00
13/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3347	4	3	4	0.00
13/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3404	4	3	4	0.00
13/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2802	3	3	3	0.00
13/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2844	3	3	3	0.00
13/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2823	3	3	3	0.00
13/02/2024	R035 On 06-February-25			Bond Future	12.21	85.3377	84.9962	85.3377	0.00
13/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4066	4	4	4	0.00
13/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	3091	3	3	3	0.00
13/02/2024	R035 On 02-May-25			Bond Future	11.78	82.4661	84.9684	82.4661	0.00
13/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3764	3	4	3	0.00
13/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3764	5	4	5	0.00
13/02/2024	R053 On 02-May-24			Bond Future	12.61	94.0079	93.5706	94.0079	5,189.00
13/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4110	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
13/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4158	4	4	4	0.00
13/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4061	4	4	4	0.00
13/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1202	1	1	1	0.00
13/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1164	1	1	1	0.00
13/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1183	1	1	1	0.00
13/02/2024	R053 On 01-August-24			Bond Future	12.73	96.0761	95.6293	96.0761	0.00
13/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5160	5	5	5	0.00
13/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5204	6	5	6	0.00
13/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5116	5	5	5	0.00
13/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2350	2	2	2	0.00
13/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2306	2	2	2	0.00
13/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2328	2	2	2	0.00
13/02/2024	R053 On 07-November-24			Bond Future	12.86	92.4396	91.9828	92.4396	0.00
13/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4071	4	4	4	0.00
13/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4108	4	4	4	0.00
13/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4034	4	4	4	0.00
13/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4554	4	5	4	0.00
13/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4488	4	4	4	0.00
13/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4521	4	5	4	0.00
13/02/2024	R053 On 06-February-25			Bond Future	13.00	94.4267	93.9603	94.4267	0.00
13/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4866	5	5	5	0.00
13/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5286	5	5	5	0.00
13/02/2024	R053 On 02-May-25			Bond Future	12.64	90.3735	93.3794	90.3735	0.00
13/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5519	4	6	4	0.00
13/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5519	7	6	7	0.00
13/02/2024	R186 On 02-May-24			Bond Future	8.93	107.7211	107.5409	107.7211	94,154.00
13/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	21	0	0	0	0.00
13/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	20	0	0	0	0.00
13/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	22	0	0	0	0.00
13/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1983	2	2	2	2,030.00
13/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3411	4	3	4	0.00
13/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	29	0	0	0	2,030.00
13/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	124	0	0	0	0.00
13/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2208	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
13/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2254	2	2	2	0.00
13/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2231	2	2	2	0.00
13/02/2024	R186 On 01-August-24			Bond Future	8.93	104.7827	104.5986	104.7827	0.00
13/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	571	1	1	1	0.00
13/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	560	1	1	1	0.00
13/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	581	1	1	1	0.00
13/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1069	1	1	1	0.00
13/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1091	1	1	1	0.00
13/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1080	1	1	1	0.00
13/02/2024	R186 On 07-November-24			Bond Future	8.95	107.2211	107.0331	107.2211	44,477.00
13/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1247	1	1	1	0.00
13/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1235	1	1	1	0.00
13/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1260	1	1	1	0.00
13/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	872	1	1	1	0.00
13/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	886	1	1	1	0.00
13/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	879	1	1	1	0.00
13/02/2024	R186 On 06-February-25			Bond Future	8.98	104.2123	104.0207	104.2123	0.00
13/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1124	1	1	1	0.00
13/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1042	1	1	1	0.00
13/02/2024	R186 On 02-May-25			Bond Future	8.48	106.2100	106.9365	106.2100	0.00
13/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	971	1	1	1	0.00
13/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	986	1	1	1	0.00
13/02/2024	R202 On 02-May-24			Bond Future	262.10	262.7677	262.0995	262.7677	4,858.00
13/02/2024	R202 On 01-August-24			Bond Future	262.85	263.5344	262.8517	263.5344	0.00
13/02/2024	R202 On 07-November-24			Bond Future	269.04	269.7363	269.0385	269.7363	6.00
13/02/2024	R202 On 06-February-25			Bond Future	269.68	270.3936	269.6817	270.3936	0.00
13/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	2892	4	3	4	0.00
13/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
13/02/2024	R202 On 02-May-25			Bond Future	272.31	275.6479	272.3100	275.6479	0.00
13/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	3	0	3	0.00
13/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
13/02/2024	R209 On 02-May-24			Bond Future	11.97	65.1074	64.8259	65.1074	13,247.00
13/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	197	0	0	0	0.00
13/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	203	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
13/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	190	0	0	0	0.00
13/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4021	4	4	4	0.00
13/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3934	4	4	4	0.00
13/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3977	4	4	4	0.00
13/02/2024	R209 On 01-August-24			Bond Future	12.07	66.5398	66.2522	66.5398	1,690.00
13/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1499	2	1	2	0.00
13/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1520	2	2	2	0.00
13/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1478	2	1	2	0.00
13/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2821	3	3	3	0.00
13/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2769	3	3	3	0.00
13/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2795	3	3	3	0.00
13/02/2024	R209 On 07-November-24			Bond Future	12.20	64.9315	64.6374	64.9315	5,237.00
13/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2735	3	3	3	0.00
13/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2759	3	3	3	0.00
13/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2710	3	3	3	0.00
13/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2649	3	3	3	0.00
13/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2609	2	3	2	0.00
13/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2629	2	3	2	0.00
13/02/2024	R209 On 06-February-25			Bond Future	12.32	66.3280	66.0279	66.3280	0.00
13/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3445	4	3	4	0.00
13/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2925	3	3	3	0.00
13/02/2024	R209 On 02-May-25			Bond Future	11.89	64.4488	66.6535	64.4488	0.00
13/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3405	2	3	2	0.00
13/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3405	5	3	5	0.00
13/02/2024	R210 On 02-May-24			Bond Future	234.53	234.5625	234.5276	234.5625	198.00
13/02/2024	R210 On 01-August-24			Bond Future	239.74	239.7797	239.7442	239.7797	300.00
13/02/2024	R210 On 07-November-24			Bond Future	242.06	242.0921	242.0567	242.0921	60.00
13/02/2024	R210 On 06-February-25			Bond Future	247.32	247.3594	247.3240	247.3594	0.00
13/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7714	8	8	8	0.00
13/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/02/2024	R210 On 02-May-25			Bond Future	248.03	248.7687	248.0300	248.7687	0.00
13/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	1	0	1	0.00
13/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
13/02/2024	R213 On 02-May-24			Bond Future	10.67	84.1048	83.8446	84.1048	26,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	581	1	1	1	0.00
13/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	567	1	1	1	0.00
13/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	595	1	1	1	0.00
13/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2158	2	2	2	0.00
13/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2216	2	2	2	0.00
13/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2187	2	2	2	0.00
13/02/2024	R213 On 01-August-24			Bond Future	10.75	85.9553	85.6895	85.9553	0.00
13/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2165	2	2	2	0.00
13/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2142	2	2	2	0.00
13/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2189	2	2	2	0.00
13/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1638	2	2	2	0.00
13/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1672	2	2	2	0.00
13/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1655	2	2	2	0.00
13/02/2024	R213 On 07-November-24			Bond Future	10.86	84.3950	84.1234	84.3950	16,163.00
13/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3209	3	3	3	0.00
13/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3184	3	3	3	0.00
13/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3234	3	3	3	0.00
13/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1760	2	2	2	0.00
13/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1788	2	2	2	0.00
13/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1774	2	2	2	0.00
13/02/2024	R213 On 06-February-25			Bond Future	10.97	86.2114	85.9342	86.2114	0.00
13/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3578	4	4	4	0.00
13/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2141	2	2	2	0.00
13/02/2024	R213 On 02-May-25			Bond Future	10.52	84.3107	86.2455	84.3107	0.00
13/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2911	2	3	2	0.00
13/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2911	4	3	4	0.00
13/02/2024	R214 On 02-May-24			Bond Future	12.43	60.0563	59.7736	60.0563	22,992.00
13/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	109	0	0	0	0.00
13/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	113	0	0	0	0.00
13/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	105	0	0	0	0.00
13/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4983	5	5	5	0.00
13/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2709	3	3	3	0.00
13/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	776	1	1	1	10,000.00
13/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	812	1	1	1	5,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2174	2	2	2	0.00
13/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	707	1	1	1	15,610.00
13/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2235	2	2	2	0.00
13/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	229	0	0	0	15,610.00
13/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4888	5	5	5	0.00
13/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4791	5	5	5	0.00
13/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4839	5	5	5	0.00
13/02/2024	R214 On 01-August-24			Bond Future	12.53	61.3777	61.0888	61.3777	0.00
13/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1364	1	1	1	0.00
13/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1384	2	1	2	0.00
13/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1345	1	1	1	0.00
13/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3094	3	3	3	0.00
13/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	3037	3	3	3	0.00
13/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3065	3	3	3	0.00
13/02/2024	R214 On 07-November-24			Bond Future	12.66	59.4993	59.2039	59.4993	0.00
13/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2605	3	3	3	0.00
13/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2629	3	3	3	0.00
13/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2581	3	3	3	0.00
13/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2859	3	3	3	0.00
13/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2816	3	3	3	0.00
13/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2837	3	3	3	0.00
13/02/2024	R214 On 06-February-25			Bond Future	12.79	60.7794	60.4778	60.7794	0.00
13/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3031	3	3	3	0.00
13/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3394	3	3	3	0.00
13/02/2024	R214 On 02-May-25			Bond Future	12.40	58.6431	60.6952	58.6431	0.00
13/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3497	3	3	3	0.00
13/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3497	5	3	5	0.00
13/02/2024	R248 On 02-May-24			Bond Future	12.63	72.8557	72.5173	72.8557	245,587.00
13/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	57	0	0	0	0.00
13/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	59	0	0	0	0.00
13/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	54	0	0	0	0.00
13/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	42	0	0	0	0.00
13/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1109	1	1	1	0.00
13/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3576	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
13/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	758	1	1	1	0.00
13/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2434	2	2	2	0.00
13/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7542	7	8	7	0.00
13/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	7157	7	7	7	0.00
13/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	7031	7	7	7	0.00
13/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	7094	7	7	7	0.00
13/02/2024	R248 On 01-August-24			Bond Future	12.75	74.4588	74.1129	74.4588	13,000.00
13/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1490	2	1	2	0.00
13/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1513	2	2	2	0.00
13/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1468	2	1	2	0.00
13/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3994	4	4	4	0.00
13/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3922	4	4	4	0.00
13/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3958	4	4	4	0.00
13/02/2024	R248 On 07-November-24			Bond Future	12.89	71.7400	71.3864	71.7400	0.00
13/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3035	3	3	3	0.00
13/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3064	3	3	3	0.00
13/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3007	3	3	3	0.00
13/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3578	3	4	3	0.00
13/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3526	3	4	3	0.00
13/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3552	3	4	3	0.00
13/02/2024	R248 On 06-February-25			Bond Future	13.02	73.2830	72.9221	73.2830	0.00
13/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3057	3	3	3	0.00
13/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4752	5	5	5	0.00
13/02/2024	R248 On 02-May-25			Bond Future	12.60	70.2427	72.9111	70.2427	0.00
13/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4239	3	4	3	0.00
13/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4239	6	4	6	0.00
13/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00