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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/02/2024 TO: 15/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	2025 On 02-May-24			Bond Future	179.47	179.4903	179.4732	179.4903	9,015.00
15/02/2024	2025 On 01-August-24			Bond Future	181.63	181.6508	181.6334	181.6508	0.00
15/02/2024	2025 On 07-November-24			Bond Future	185.91	185.9288	185.9116	185.9288	75.00
15/02/2024	2029 On 02-May-24			Bond Future	129.77	129.7849	129.7655	129.7849	7,165.00
15/02/2024	2029 On 01-August-24			Bond Future	132.65	132.6722	132.6525	132.6722	728.00
15/02/2024	2029 On 07-November-24			Bond Future	134.38	134.3987	134.3788	134.3987	66.00
15/02/2024	2029 On 06-February-25			Bond Future	137.31	137.3250	137.3051	137.3250	0.00
15/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4905	5	5	5	0.00
15/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
15/02/2024	2029 On 02-May-25	137.85	Call	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
15/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2030 On 02-May-24			Bond Future	10.10	92.6305	93.1391	92.6305	133,584.00
15/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	675	1	1	1	0.00
15/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	660	1	1	1	0.00
15/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	691	1	1	1	0.00
15/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	457	0	0	0	1,000.00
15/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1326	1	1	1	1,000.00
15/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7082	7	7	7	0.00
15/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8652	8	9	8	0.00
15/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3182	3	3	3	1,080.00
15/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4187	4	4	4	500.00
15/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11333	11	11	11	0.00
15/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2556	2	3	2	500.00
15/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	181	0	0	0	0.00
15/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
15/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2247	3	2	3	0.00
15/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
15/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	330	0	0	0	0.00
15/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	483	1	0	1	0.00
15/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	19	0	0	0	1,000.00
15/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1078	1	1	1	0.00
15/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1782	2	2	2	0.00
15/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1833	2	2	2	0.00
15/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1808	2	2	2	0.00
15/02/2024	2030 On 01-August-24			Bond Future	10.17	90.6632	91.1830	90.6632	0.00
15/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2191	2	2	2	0.00
15/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2167	2	2	2	0.00
15/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2215	2	2	2	0.00
15/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1355	2	1	2	0.00
15/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1385	2	1	2	0.00
15/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1370	2	1	2	0.00
15/02/2024	2030 On 07-November-24			Bond Future	10.25	92.7740	93.3063	92.7740	1,652.00
15/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3293	3	3	3	0.00
15/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3318	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
15/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3269	3	3	3	0.00
15/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1466	2	1	2	0.00
15/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1442	2	1	2	0.00
15/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1454	2	1	2	0.00
15/02/2024	2030 On 06-February-25			Bond Future	10.34	90.7616	91.3056	90.7616	0.00
15/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3183	3	3	3	0.00
15/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1983	2	2	2	0.00
15/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
15/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2562	3	3	3	0.00
15/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2562	3	3	3	0.00
15/02/2024	2032 On 02-May-24			Bond Future	10.96	86.0352	86.7221	86.0352	133,539.00
15/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	583	0	1	0	0.00
15/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	598	0	1	0	0.00
15/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	568	0	1	0	0.00
15/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1166	1	1	1	1,000.00
15/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8564	8	9	8	0.00
15/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4206	4	4	4	0.00
15/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2106	2	2	2	0.00
15/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	613	0	1	0	500.00
15/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2324	2	2	2	0.00
15/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	289	0	0	0	8,500.00
15/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1753	1	2	1	500.00
15/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9683	9	10	9	0.00
15/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	346	0	0	0	1,000.00
15/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	644	0	1	0	500.00
15/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10357	10	10	10	0.00
15/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	744	1	1	1	1,550.00
15/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2552	2	3	2	1,550.00
15/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2233	3	2	3	0.00
15/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	10	0	0	0	1,550.00
15/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	752	1	1	1	0.00
15/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1156	1	1	1	0.00
15/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1651	2	2	2	0.00
15/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	17	0	0	0	500.00

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15/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	846	1	1	1	17,000.00
15/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3484	4	3	4	0.00
15/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	951	1	1	1	500.00
15/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2488	3	2	3	0.00
15/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	333	0	0	0	500.00
15/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	37	0	0	0	1,000.00
15/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2422	3	2	3	0.00
15/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3246	4	3	4	0.00
15/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2589	3	3	3	0.00
15/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2521	3	3	3	0.00
15/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2555	3	3	3	0.00
15/02/2024	2032 On 01-August-24			Bond Future	11.05	87.9284	88.6305	87.9284	0.00
15/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2262	2	2	2	0.00
15/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2288	2	2	2	0.00
15/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2236	2	2	2	0.00
15/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1890	2	2	2	0.00
15/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1851	2	2	2	0.00
15/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1870	2	2	2	0.00
15/02/2024	2032 On 07-November-24			Bond Future	11.17	85.8090	86.5278	85.8090	1,525.00
15/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3434	3	3	3	0.00
15/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3406	3	3	3	0.00
15/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3461	3	3	3	0.00
15/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9510	9	10	9	0.00
15/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3885	3	4	3	1,615.00
15/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	408	0	0	0	1,615.00
15/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1821	2	2	2	0.00
15/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2050	2	2	2	0.00
15/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2083	2	2	2	0.00
15/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2066	2	2	2	0.00
15/02/2024	2032 On 06-February-25			Bond Future	11.29	87.6557	88.3903	87.6557	0.00
15/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4031	4	4	4	0.00
15/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2188	2	2	2	0.00
15/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
15/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3169	3	3	3	0.00
15/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3169	3	3	3	0.00

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15/02/2024	2033 On 02-May-24			Bond Future	121.95	122.0601	121.9459	122.0601	2,042.00
15/02/2024	2033 On 01-August-24			Bond Future	124.66	124.7755	124.6590	124.7755	5,737.00
15/02/2024	2033 On 07-November-24			Bond Future	126.10	126.2195	126.1004	126.2195	0.00
15/02/2024	2033 On 06-February-25			Bond Future	128.85	128.9679	128.8466	128.9679	0.00
15/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3907	4	4	4	0.00
15/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
15/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
15/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2037 On 02-May-24			Bond Future	12.14	78.2358	78.9483	78.2358	83,330.00
15/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	332	0	0	0	0.00
15/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	321	0	0	0	0.00
15/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	342	0	0	0	0.00
15/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4107	5	4	5	0.00
15/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4199	5	4	5	0.00
15/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4153	5	4	5	0.00
15/02/2024	2037 On 01-August-24			Bond Future	12.26	75.7013	76.4296	75.7013	72,241.00
15/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2101	2	2	2	0.00
15/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2076	2	2	2	0.00
15/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2127	2	2	2	1,383.00
15/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5566	5	6	5	0.00
15/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8011	7	8	7	0.00
15/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	480	1	0	1	1,383.00
15/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1027	1	1	1	1,383.00
15/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2892	3	3	3	0.00
15/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2945	3	3	3	0.00
15/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2919	3	3	3	0.00
15/02/2024	2037 On 07-November-24			Bond Future	12.39	77.4633	78.2088	77.4633	9,175.00
15/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3691	3	4	3	0.00
15/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3720	3	4	3	0.00
15/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3661	3	4	3	0.00
15/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2745	3	3	3	0.00
15/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2705	3	3	3	0.00
15/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2725	3	3	3	0.00

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15/02/2024	2037 On 06-February-25			Bond Future	12.52	74.8698	75.6317	74.8698	0.00
15/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4332	4	4	4	0.00
15/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3161	4	3	4	0.00
15/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
15/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3944	4	4	4	0.00
15/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3944	4	4	4	0.00
15/02/2024	2038 On 02-May-24			Bond Future	132.97	132.9833	132.9660	132.9833	5,122.00
15/02/2024	2038 On 01-August-24			Bond Future	133.86	133.8801	133.8623	133.8801	0.00
15/02/2024	2038 On 07-November-24			Bond Future	137.01	137.0326	137.0150	137.0326	0.00
15/02/2024	2038 On 06-February-25			Bond Future	137.88	137.9024	137.8841	137.9024	0.00
15/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2654	3	3	3	0.00
15/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
15/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
15/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2040 On 02-May-24			Bond Future	12.49	77.9287	78.5889	77.9287	146,308.00
15/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	186	0	0	0	0.00
15/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	192	0	0	0	0.00
15/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	179	0	0	0	0.00
15/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5345	6	5	6	0.00
15/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5236	6	5	6	0.00
15/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5291	6	5	6	0.00
15/02/2024	2040 On 01-August-24			Bond Future	12.61	75.1371	75.8119	75.1371	3,192.00
15/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1873	2	2	2	0.00
15/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1898	2	2	2	0.00
15/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1848	2	2	2	0.00
15/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3463	4	3	4	0.00
15/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3401	4	3	4	0.00
15/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3432	4	3	4	0.00
15/02/2024	2040 On 07-November-24			Bond Future	12.75	76.8857	77.5766	76.8857	8,677.00
15/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3598	3	4	3	0.00
15/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3568	3	4	3	0.00
15/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3628	3	4	3	0.00
15/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3049	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
15/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3095	3	3	3	0.00
15/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3072	3	3	3	0.00
15/02/2024	2040 On 06-February-25			Bond Future	12.89	74.0290	74.7350	74.0290	0.00
15/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4039	4	4	4	0.00
15/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3730	4	4	4	0.00
15/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
15/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4181	4	4	4	0.00
15/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4181	4	4	4	0.00
15/02/2024	2044 On 02-May-24			Bond Future	12.58	73.7952	74.5679	73.7952	81,581.00
15/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	168	0	0	0	0.00
15/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	162	0	0	0	0.00
15/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	174	0	0	0	0.00
15/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1543	1	2	1	0.00
15/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2304	2	2	2	0.00
15/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3191	3	3	3	0.00
15/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	952	1	1	1	10,030.00
15/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1399	2	1	2	10,030.00
15/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2015	2	2	2	4,200.00
15/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5554	6	6	6	0.00
15/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5667	6	6	6	0.00
15/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5610	6	6	6	0.00
15/02/2024	2044 On 01-August-24			Bond Future	12.71	71.0378	71.8276	71.0378	26,440.00
15/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1532	1	2	1	0.00
15/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1509	1	2	1	0.00
15/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1555	1	2	1	0.00
15/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3824	4	4	4	0.00
15/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3894	4	4	4	0.00
15/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3859	4	4	4	0.00
15/02/2024	2044 On 07-November-24			Bond Future	12.84	72.6910	73.4995	72.6910	0.00
15/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3587	3	4	3	0.00
15/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3617	3	4	3	0.00
15/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3557	3	4	3	0.00
15/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3237	4	3	4	0.00
15/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3191	4	3	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
15/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3214	4	3	4	0.00
15/02/2024	2044 On 06-February-25			Bond Future	12.97	69.8692	70.6954	69.8692	0.00
15/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3997	4	4	4	0.00
15/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3761	4	4	4	0.00
15/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
15/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4280	4	4	4	0.00
15/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4280	4	4	4	0.00
15/02/2024	2046 On 02-May-24			Bond Future	114.47	114.3942	114.4670	114.3942	16,140.00
15/02/2024	2046 On 01-August-24			Bond Future	117.01	116.9391	117.0137	116.9391	0.00
15/02/2024	2046 On 07-November-24			Bond Future	117.57	117.4958	117.5723	117.4958	0.00
15/02/2024	2046 On 06-February-25			Bond Future	120.13	120.0531	120.1318	120.0531	0.00
15/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6122	6	6	6	0.00
15/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
15/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
15/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2050 On 02-May-24			Bond Future	115.78	116.1896	115.7806	116.1896	14,107.00
15/02/2024	2050 On 01-August-24			Bond Future	116.06	116.4779	116.0599	116.4779	0.00
15/02/2024	2050 On 07-November-24			Bond Future	118.79	119.2207	118.7931	119.2207	0.00
15/02/2024	2050 On 06-February-25			Bond Future	119.02	119.4603	119.0231	119.4603	0.00
15/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3423	4	3	4	0.00
15/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
15/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
15/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
15/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
15/02/2024	AL37 On 02-May-24			Index Future	954.03	948.8690	954.0270	948.8690	0.00
15/02/2024	AL37 On 01-August-24			Index Future	975.02	969.7510	975.0230	969.7510	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
15/02/2024	AL37 On 07-November-24			Index Future	997.75	992.3560	997.7540	992.3560	0.00
15/02/2024	AL37 On 06-February-25			Index Future	1019.27	1013.7540	1019.2720	1013.7540	0.00
15/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
15/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
15/02/2024	AL7T On 02-May-24			Index Future	1104.08	1096.1710	1104.0840	1096.1710	0.00
15/02/2024	AL7T On 01-August-24			Index Future	1128.38	1120.2940	1128.3820	1120.2940	0.00
15/02/2024	AL7T On 07-November-24			Index Future	1154.69	1146.4080	1154.6890	1146.4080	0.00
15/02/2024	AL7T On 06-February-25			Index Future	1179.59	1171.1280	1179.5910	1171.1280	0.00
15/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
15/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
15/02/2024	ALBI On 02-May-24			Index Future	957.25	950.5550	957.2490	950.5550	94.00
15/02/2024	ALBI On 01-August-24			Index Future	978.32	971.4730	978.3160	971.4730	0.00
15/02/2024	ALBI On 07-November-24			Index Future	1001.12	994.1180	1001.1230	994.1180	0.00
15/02/2024	ALBI On 06-February-25			Index Future	1022.71	1015.5540	1022.7140	1015.5540	0.00
15/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
15/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	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
15/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	ES33 On 02-May-24			Bond Future	12.56	73.1150	73.6408	73.1150	0.00
15/02/2024	ES33 On 01-August-24			Bond Future	12.71	74.7415	75.2791	74.7415	0.00
15/02/2024	ES33 On 07-November-24			Bond Future	12.88	72.6981	73.2486	72.6981	0.00
15/02/2024	ES33 On 06-February-25			Bond Future	13.06	74.2787	74.8414	74.2787	0.00
15/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1110	1	1	1	0.00
15/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
15/02/2024	ES33 On 02-May-25			Bond Future	12.73	74.6217	74.6217	74.6217	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
15/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
15/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
15/02/2024	ES42 On 02-May-24			Bond Future	13.11	68.0390	68.6944	68.0390	0.00
15/02/2024	ES42 On 01-August-24			Bond Future	13.25	69.5524	70.2225	69.5524	0.00
15/02/2024	ES42 On 07-November-24			Bond Future	13.41	66.9208	67.6070	66.9208	0.00
15/02/2024	ES42 On 06-February-25			Bond Future	13.57	68.3740	69.0753	68.3740	0.00
15/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	682	0	1	0	0.00
15/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
15/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
15/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
15/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
15/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
15/02/2024	GOVI On 02-May-24			GOVI	943.36	936.7520	943.3580	936.7520	726.00
15/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	76320	14	8	14	0.00
15/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	76220	14	8	14	0.00
15/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	76120	14	8	14	0.00
15/02/2024	GOVI On 01-August-24			GOVI	964.12	957.3670	964.1200	957.3670	0.00
15/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	207500	14	21	14	0.00
15/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	207400	14	21	14	0.00
15/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	207300	14	21	14	0.00
15/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 07-November-24			GOVI	986.60	979.6830	986.5960	979.6830	0.00
15/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	378160	31	38	31	0.00
15/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	378060	31	38	31	0.00
15/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	377960	31	38	31	0.00
15/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 06-February-25			GOVI	1007.87	1000.8080	1007.8740	1000.8080	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
15/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	358740	29	36	29	0.00
15/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
15/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190	3	3	3	0.00
15/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
15/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
15/02/2024	IGOV On 02-May-24			Index Future	349.76	350.0090	349.7620	350.0090	590.00
15/02/2024	IGOV On 01-August-24			Index Future	357.54	357.7950	357.5440	357.7950	0.00
15/02/2024	IGOV On 07-November-24			Index Future	365.97	366.2240	365.9680	366.2240	0.00
15/02/2024	IGOV On 06-February-25			Index Future	373.94	374.2010	373.9410	374.2010	0.00
15/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
15/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
15/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
15/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
15/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
15/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
15/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.9100	91.9100	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
15/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
15/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
15/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
15/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
15/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
15/02/2024	R035 On 02-May-24			Bond Future	11.74	83.7417	84.3475	83.7417	166,146.00
15/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	439	0	0	0	0.00
15/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	452	0	0	0	0.00
15/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	427	0	0	0	0.00
15/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3392	4	3	4	0.00
15/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3306	4	3	4	0.00
15/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3349	4	3	4	0.00
15/02/2024	R035 On 01-August-24			Bond Future	11.84	85.5846	86.2038	85.5846	0.00
15/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2242	2	2	2	0.00
15/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2270	2	2	2	0.00
15/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2215	2	2	2	0.00
15/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2478	3	2	3	0.00
15/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2429	3	2	3	0.00
15/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2453	3	2	3	0.00
15/02/2024	R035 On 07-November-24			Bond Future	11.97	83.0629	83.6968	83.0629	19,854.00
15/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3638	3	4	3	0.00
15/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3609	3	4	3	0.00
15/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3669	3	4	3	0.00
15/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2575	3	3	3	0.00
15/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2615	3	3	3	0.00
15/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2595	3	3	3	0.00
15/02/2024	R035 On 06-February-25			Bond Future	12.11	84.8511	85.4991	84.8511	0.00
15/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4345	4	4	4	0.00
15/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2867	3	3	3	0.00
15/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
15/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3756	4	4	4	0.00
15/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3756	4	4	4	0.00
15/02/2024	R053 On 02-May-24			Bond Future	12.46	93.6739	94.6572	93.6739	5,189.00
15/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4880	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
15/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4932	4	5	4	0.00
15/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4827	4	5	4	0.00
15/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	881	1	1	1	0.00
15/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	851	1	1	1	0.00
15/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	866	1	1	1	0.00
15/02/2024	R053 On 01-August-24			Bond Future	12.57	95.7351	96.7402	95.7351	0.00
15/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5879	5	6	5	0.00
15/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5926	5	6	5	0.00
15/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5832	5	6	5	0.00
15/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1956	2	2	2	0.00
15/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1917	2	2	2	0.00
15/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1936	2	2	2	0.00
15/02/2024	R053 On 07-November-24			Bond Future	12.70	92.0922	93.1210	92.0922	0.00
15/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4655	4	5	4	0.00
15/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4695	4	5	4	0.00
15/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4616	4	5	4	0.00
15/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3997	4	4	4	0.00
15/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3937	4	4	4	0.00
15/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3967	4	4	4	0.00
15/02/2024	R053 On 06-February-25			Bond Future	12.83	94.0729	95.1244	94.0729	0.00
15/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5472	5	5	5	0.00
15/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4727	5	5	5	0.00
15/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
15/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5506	6	6	6	0.00
15/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5506	6	6	6	0.00
15/02/2024	R186 On 02-May-24			Bond Future	8.84	107.5295	107.7482	107.5295	92,484.00
15/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	29	0	0	0	0.00
15/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	28	0	0	0	0.00
15/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	31	0	0	0	0.00
15/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2160	2	2	2	2,030.00
15/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3610	3	4	3	0.00
15/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	20	0	0	0	2,030.00
15/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	93	0	0	0	0.00
15/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2009	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
15/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2055	2	2	2	0.00
15/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2032	2	2	2	0.00
15/02/2024	R186 On 01-August-24			Bond Future	8.83	104.5873	104.8110	104.5873	0.00
15/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	656	1	1	1	0.00
15/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	645	1	1	1	0.00
15/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	667	1	1	1	0.00
15/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	943	1	1	1	0.00
15/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	963	1	1	1	0.00
15/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	953	1	1	1	0.00
15/02/2024	R186 On 07-November-24			Bond Future	8.83	107.0227	107.2520	107.0227	44,477.00
15/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1370	1	1	1	0.00
15/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1357	1	1	1	0.00
15/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1383	1	1	1	0.00
15/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	776	1	1	1	0.00
15/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	789	1	1	1	0.00
15/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	783	1	1	1	0.00
15/02/2024	R186 On 06-February-25			Bond Future	8.85	104.0111	104.2456	104.0111	0.00
15/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1241	1	1	1	0.00
15/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	934	1	1	1	0.00
15/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
15/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	969	1	1	1	0.00
15/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	984	1	1	1	0.00
15/02/2024	R202 On 02-May-24			Bond Future	261.33	261.5739	261.3292	261.5739	4,858.00
15/02/2024	R202 On 01-August-24			Bond Future	262.07	262.3155	262.0654	262.3155	0.00
15/02/2024	R202 On 07-November-24			Bond Future	268.24	268.4927	268.2376	268.4927	6.00
15/02/2024	R202 On 06-February-25			Bond Future	268.87	269.1273	268.8664	269.1273	0.00
15/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	2076	2	2	2	0.00
15/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
15/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
15/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
15/02/2024	R209 On 02-May-24			Bond Future	11.88	64.6760	65.2305	64.6760	13,127.00
15/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	244	0	0	0	0.00
15/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	252	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
15/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	237	0	0	0	0.00
15/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3662	4	4	4	0.00
15/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3578	4	4	4	0.00
15/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3620	4	4	4	0.00
15/02/2024	R209 On 01-August-24			Bond Future	11.98	66.0992	66.6660	66.0992	1,690.00
15/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1666	1	2	1	0.00
15/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1688	1	2	1	0.00
15/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1644	1	2	1	0.00
15/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2573	3	3	3	0.00
15/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2524	3	3	3	0.00
15/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2548	3	3	3	0.00
15/02/2024	R209 On 07-November-24			Bond Future	12.10	64.4816	65.0618	64.4816	5,237.00
15/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2954	3	3	3	0.00
15/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2979	3	3	3	0.00
15/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2928	3	3	3	0.00
15/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2443	3	2	3	0.00
15/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2405	3	2	3	0.00
15/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2424	3	2	3	0.00
15/02/2024	R209 On 06-February-25			Bond Future	12.22	65.8694	66.4623	65.8694	0.00
15/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3680	3	4	3	0.00
15/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2726	3	3	3	0.00
15/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
15/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3397	3	3	3	0.00
15/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3397	3	3	3	0.00
15/02/2024	R210 On 02-May-24			Bond Future	234.48	234.1976	234.4779	234.1976	198.00
15/02/2024	R210 On 01-August-24			Bond Future	239.69	239.4076	239.6944	239.4076	300.00
15/02/2024	R210 On 07-November-24			Bond Future	242.01	241.7153	242.0092	241.7153	60.00
15/02/2024	R210 On 06-February-25			Bond Future	247.28	246.9775	247.2787	246.9775	0.00
15/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7669	7	8	7	0.00
15/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
15/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
15/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
15/02/2024	R213 On 02-May-24			Bond Future	10.59	83.5311	84.1500	83.5311	26,482.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	665	0	1	0	0.00
15/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	650	0	1	0	0.00
15/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	681	0	1	0	0.00
15/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1939	2	2	2	0.00
15/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1994	2	2	2	0.00
15/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1966	2	2	2	0.00
15/02/2024	R213 On 01-August-24			Bond Future	10.67	85.3694	86.0020	85.3694	0.00
15/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2331	2	2	2	0.00
15/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2307	2	2	2	0.00
15/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2356	2	2	2	0.00
15/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1492	2	1	2	0.00
15/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1524	2	2	2	0.00
15/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1508	2	2	2	0.00
15/02/2024	R213 On 07-November-24			Bond Future	10.78	83.7969	84.4445	83.7969	16,163.00
15/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3399	3	3	3	0.00
15/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3373	3	3	3	0.00
15/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3424	3	3	3	0.00
15/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1629	2	2	2	0.00
15/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1656	2	2	2	0.00
15/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1643	2	2	2	0.00
15/02/2024	R213 On 06-February-25			Bond Future	10.89	85.6016	86.2635	85.6016	0.00
15/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3770	3	4	3	0.00
15/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2003	2	2	2	0.00
15/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
15/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2904	3	3	3	0.00
15/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2904	3	3	3	0.00
15/02/2024	R214 On 02-May-24			Bond Future	12.30	59.7708	60.3796	59.7708	22,992.00
15/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	158	0	0	0	0.00
15/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	164	0	0	0	0.00
15/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	152	0	0	0	0.00
15/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5522	5	6	5	0.00
15/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3142	3	3	3	0.00
15/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	990	1	1	1	10,000.00
15/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1032	1	1	1	5,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1788	2	2	2	0.00
15/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	535	1	1	1	15,110.00
15/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1843	2	2	2	0.00
15/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	162	0	0	0	15,110.00
15/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4329	5	4	5	0.00
15/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4236	5	4	5	0.00
15/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4282	5	4	5	0.00
15/02/2024	R214 On 01-August-24			Bond Future	12.40	61.0862	61.7084	61.0862	0.00
15/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1608	1	2	1	0.00
15/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1630	1	2	1	0.00
15/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1586	1	2	1	0.00
15/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2716	3	3	3	0.00
15/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2663	3	3	3	0.00
15/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2689	3	3	3	0.00
15/02/2024	R214 On 07-November-24			Bond Future	12.52	59.2021	59.8391	59.2021	0.00
15/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2930	3	3	3	0.00
15/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2956	3	3	3	0.00
15/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2904	3	3	3	0.00
15/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2547	3	3	3	0.00
15/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2508	3	3	3	0.00
15/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2527	3	3	3	0.00
15/02/2024	R214 On 06-February-25			Bond Future	12.65	60.4766	61.1275	60.4766	0.00
15/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3363	3	3	3	0.00
15/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3076	3	3	3	0.00
15/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
15/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3489	3	3	3	0.00
15/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3489	3	3	3	0.00
15/02/2024	R248 On 02-May-24			Bond Future	12.49	72.5162	73.3053	72.5162	245,556.00
15/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	89	0	0	0	0.00
15/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	92	0	0	0	0.00
15/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	86	0	0	0	0.00
15/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	68	0	0	0	0.00
15/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1422	1	1	1	0.00
15/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4163	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
15/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	557	1	1	1	0.00
15/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1959	2	2	2	0.00
15/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6779	8	7	8	0.00
15/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6401	7	6	7	0.00
15/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6276	7	6	7	0.00
15/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6338	7	6	7	0.00
15/02/2024	R248 On 01-August-24			Bond Future	12.60	74.1120	74.9185	74.1120	13,000.00
15/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1789	1	2	1	0.00
15/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1814	2	2	2	0.00
15/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1764	1	2	1	0.00
15/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3484	4	3	4	0.00
15/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3418	4	3	4	0.00
15/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3451	4	3	4	0.00
15/02/2024	R248 On 07-November-24			Bond Future	12.73	71.3865	72.2121	71.3865	0.00
15/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3451	3	3	3	0.00
15/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3481	3	3	3	0.00
15/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3420	3	3	3	0.00
15/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3166	4	3	4	0.00
15/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3118	4	3	4	0.00
15/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3141	4	3	4	0.00
15/02/2024	R248 On 06-February-25			Bond Future	12.87	72.9231	73.7667	72.9231	0.00
15/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3447	3	3	3	0.00
15/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4296	5	4	5	0.00
15/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
15/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4230	4	4	4	0.00
15/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4230	4	4	4	0.00
15/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00