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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/02/2024 TO: 16/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	2025 On 02-May-24			Bond Future	179.47	179.4732	179.4748	179.4732	9,015.00
16/02/2024	2025 On 01-August-24			Bond Future	181.62	181.6334	181.6233	181.6334	0.00
16/02/2024	2025 On 07-November-24			Bond Future	185.91	185.9116	185.9066	185.9116	75.00
16/02/2024	2029 On 02-May-24			Bond Future	129.43	129.7655	129.4260	129.7655	7,165.00
16/02/2024	2029 On 01-August-24			Bond Future	132.30	132.6525	132.2970	132.6525	728.00
16/02/2024	2029 On 07-November-24			Bond Future	134.02	134.3788	134.0188	134.3788	66.00
16/02/2024	2029 On 06-February-25			Bond Future	136.92	137.3051	136.9180	137.3051	0.00
16/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4518	5	5	5	0.00
16/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
16/02/2024	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
16/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2030 On 02-May-24			Bond Future	10.14	93.1391	92.9663	93.1391	135,834.00
16/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	540	1	1	1	0.00
16/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	526	1	1	1	0.00
16/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	554	1	1	1	0.00
16/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1154	1	1	1	1,000.00
16/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6910	7	7	7	0.00
16/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	346	0	0	0	1,000.00
16/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2994	3	3	3	1,080.00
16/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8480	9	8	9	0.00
16/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2367	3	2	3	500.00
16/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4002	4	4	4	500.00
16/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11160	11	11	11	0.00
16/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
16/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	169	0	0	0	0.00
16/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	467	0	0	0	0.00
16/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
16/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	315	0	0	0	0.00
16/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1080	1	1	1	0.00
16/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	20	0	0	0	1,000.00
16/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2309	2	2	2	0.00
16/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1818	2	2	2	0.00
16/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1872	2	2	2	0.00
16/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1845	2	2	2	0.00
16/02/2024	2030 On 01-August-24			Bond Future	10.21	91.1830	91.0005	91.1830	0.00
16/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1978	2	2	2	0.00
16/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1955	2	2	2	0.00
16/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2001	2	2	2	0.00
16/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1324	1	1	1	0.00
16/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1355	1	1	1	0.00
16/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1340	1	1	1	0.00
16/02/2024	2030 On 07-November-24			Bond Future	10.30	93.3063	93.1223	93.3063	1,652.00
16/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3098	3	3	3	0.00
16/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3074	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
16/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3122	3	3	3	0.00
16/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1431	1	1	1	0.00
16/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1455	1	1	1	0.00
16/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1443	1	1	1	0.00
16/02/2024	2030 On 06-February-25			Bond Future	10.40	91.3056	91.1043	91.3056	0.00
16/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2921	3	3	3	0.00
16/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1922	2	2	2	0.00
16/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
16/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2559	3	3	3	0.00
16/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2559	3	3	3	0.00
16/02/2024	2032 On 02-May-24			Bond Future	11.00	86.7221	86.5248	86.7221	126,409.00
16/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	434	1	0	1	0.00
16/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	447	1	0	1	0.00
16/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	421	1	0	1	0.00
16/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	238	0	0	0	1,000.00
16/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	969	1	1	1	1,000.00
16/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8367	9	8	9	0.00
16/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3987	4	4	4	0.00
16/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1884	2	2	2	0.00
16/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	461	1	0	1	500.00
16/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2101	2	2	2	0.00
16/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	193	0	0	0	8,500.00
16/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2327	3	2	3	1,550.00
16/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	577	1	1	1	1,550.00
16/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10161	10	10	10	0.00
16/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	488	1	0	1	500.00
16/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1537	2	2	2	500.00
16/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9487	10	9	10	0.00
16/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	18	0	0	0	500.00
16/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1137	1	1	1	0.00
16/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	11	0	0	0	1,550.00
16/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	725	1	1	1	0.00
16/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2263	2	2	2	0.00
16/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	820	1	1	1	17,000.00

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16/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3586	3	4	3	0.00
16/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	927	1	1	1	500.00
16/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2533	2	3	2	0.00
16/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	311	0	0	0	500.00
16/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	37	0	0	0	1,000.00
16/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2464	2	2	2	0.00
16/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1651	2	2	2	0.00
16/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3335	3	3	3	0.00
16/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2639	3	3	3	0.00
16/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2568	3	3	3	0.00
16/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2604	3	3	3	0.00
16/02/2024	2032 On 01-August-24			Bond Future	11.10	88.6305	88.4232	88.6305	0.00
16/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2154	2	2	2	0.00
16/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2179	2	2	2	0.00
16/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2129	2	2	2	0.00
16/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1990	2	2	2	0.00
16/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1949	2	2	2	0.00
16/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1969	2	2	2	0.00
16/02/2024	2032 On 07-November-24			Bond Future	11.22	86.5278	86.3183	86.5278	1,525.00
16/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3260	3	3	3	0.00
16/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3287	3	3	3	0.00
16/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3233	3	3	3	0.00
16/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9336	10	9	10	0.00
16/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3703	4	4	4	1,615.00
16/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	444	0	0	0	1,615.00
16/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1848	2	2	2	0.00
16/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2119	2	2	2	0.00
16/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2085	2	2	2	0.00
16/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2102	2	2	2	0.00
16/02/2024	2032 On 06-February-25			Bond Future	11.34	88.3903	88.1638	88.3903	0.00
16/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3590	4	4	4	0.00
16/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1974	2	2	2	0.00
16/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
16/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3166	3	3	3	0.00
16/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3166	3	3	3	0.00

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16/02/2024	2033 On 02-May-24			Bond Future	121.43	121.9459	121.4318	121.9459	2,042.00
16/02/2024	2033 On 01-August-24			Bond Future	124.13	124.6590	124.1254	124.6590	5,737.00
16/02/2024	2033 On 07-November-24			Bond Future	125.56	126.1004	125.5579	126.1004	0.00
16/02/2024	2033 On 06-February-25			Bond Future	128.27	128.8466	128.2743	128.8466	0.00
16/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3334	4	3	4	0.00
16/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
16/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
16/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2037 On 02-May-24			Bond Future	12.16	78.9483	78.8126	78.9483	83,571.00
16/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	308	0	0	0	0.00
16/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	299	0	0	0	0.00
16/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	318	0	0	0	0.00
16/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4218	4	4	4	0.00
16/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4313	4	4	4	0.00
16/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4265	4	4	4	0.00
16/02/2024	2037 On 01-August-24			Bond Future	12.28	76.4296	76.2858	76.4296	72,241.00
16/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2025	2	2	2	0.00
16/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2000	2	2	2	0.00
16/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2051	2	2	2	1,383.00
16/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7924	8	8	8	0.00
16/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5452	6	5	6	0.00
16/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1056	1	1	1	1,383.00
16/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	536	0	1	0	1,383.00
16/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2959	3	3	3	0.00
16/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3014	3	3	3	0.00
16/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2986	3	3	3	0.00
16/02/2024	2037 On 07-November-24			Bond Future	12.42	78.2088	78.0641	78.2088	9,175.00
16/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3701	4	4	4	0.00
16/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3672	4	4	4	0.00
16/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3730	4	4	4	0.00
16/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2859	3	3	3	0.00
16/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2901	3	3	3	0.00
16/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2880	3	3	3	0.00

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16/02/2024	2037 On 06-February-25			Bond Future	12.55	75.6317	75.4726	75.6317	0.00
16/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4253	4	4	4	0.00
16/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3241	3	3	3	0.00
16/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
16/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3939	4	4	4	0.00
16/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3939	4	4	4	0.00
16/02/2024	2038 On 02-May-24			Bond Future	132.64	132.9660	132.6377	132.9660	5,122.00
16/02/2024	2038 On 01-August-24			Bond Future	133.52	133.8623	133.5181	133.8623	0.00
16/02/2024	2038 On 07-November-24			Bond Future	136.67	137.0150	136.6666	137.0150	0.00
16/02/2024	2038 On 06-February-25			Bond Future	137.51	137.8841	137.5087	137.8841	0.00
16/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2279	3	2	3	0.00
16/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
16/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
16/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2040 On 02-May-24			Bond Future	12.48	78.5889	78.6188	78.5889	152,200.00
16/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	213	0	0	0	0.00
16/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	220	0	0	0	0.00
16/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	206	0	0	0	0.00
16/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5342	5	5	5	0.00
16/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5234	5	5	5	0.00
16/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5288	5	5	5	0.00
16/02/2024	2040 On 01-August-24			Bond Future	12.61	75.8119	75.8374	75.8119	3,312.00
16/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1945	2	2	2	0.00
16/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1970	2	2	2	0.00
16/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1920	2	2	2	0.00
16/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3509	3	4	3	0.00
16/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3448	3	3	3	0.00
16/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3478	3	3	3	0.00
16/02/2024	2040 On 07-November-24			Bond Future	12.75	77.5766	77.6051	77.5766	8,677.00
16/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3699	4	4	4	0.00
16/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3729	4	4	4	0.00
16/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3669	4	4	4	0.00
16/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3168	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
16/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3122	3	3	3	0.00
16/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3145	3	3	3	0.00
16/02/2024	2040 On 06-February-25			Bond Future	12.89	74.7350	74.7529	74.7350	0.00
16/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4144	4	4	4	0.00
16/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3817	4	4	4	0.00
16/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
16/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4176	4	4	4	0.00
16/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4176	4	4	4	0.00
16/02/2024	2044 On 02-May-24			Bond Future	12.58	74.5679	74.5979	74.5679	81,600.00
16/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	191	0	0	0	0.00
16/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	185	0	0	0	0.00
16/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	198	0	0	0	0.00
16/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1603	2	2	2	0.00
16/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2365	2	2	2	0.00
16/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3250	3	3	3	0.00
16/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	980	1	1	1	10,030.00
16/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1430	1	1	1	10,030.00
16/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2045	2	2	2	4,200.00
16/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5548	6	6	6	0.00
16/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5659	6	6	6	0.00
16/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5604	6	6	6	0.00
16/02/2024	2044 On 01-August-24			Bond Future	12.70	71.8276	71.8535	71.8276	31,914.00
16/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1594	2	2	2	0.00
16/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1571	2	2	2	0.00
16/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1617	2	2	2	0.00
16/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3861	4	4	4	0.00
16/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3930	4	4	4	0.00
16/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3895	4	4	4	0.00
16/02/2024	2044 On 07-November-24			Bond Future	12.83	73.4995	73.5283	73.4995	0.00
16/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3679	4	4	4	0.00
16/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3649	4	4	4	0.00
16/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3709	4	4	4	0.00
16/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3255	3	3	3	0.00
16/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3301	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
16/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3278	3	3	3	0.00
16/02/2024	2044 On 06-February-25			Bond Future	12.97	70.6954	70.7142	70.6954	0.00
16/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4088	4	4	4	0.00
16/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3833	4	4	4	0.00
16/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
16/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4275	4	4	4	0.00
16/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4275	4	4	4	0.00
16/02/2024	2046 On 02-May-24			Bond Future	114.09	114.4670	114.0907	114.4670	16,140.00
16/02/2024	2046 On 01-August-24			Bond Future	116.62	117.0137	116.6215	117.0137	0.00
16/02/2024	2046 On 07-November-24			Bond Future	117.17	117.5723	117.1742	117.5723	0.00
16/02/2024	2046 On 06-February-25			Bond Future	119.71	120.1318	119.7083	120.1318	0.00
16/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5698	6	6	6	0.00
16/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
16/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
16/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2050 On 02-May-24			Bond Future	115.66	115.7806	115.6583	115.7806	14,107.00
16/02/2024	2050 On 01-August-24			Bond Future	115.93	116.0599	115.9273	116.0599	0.00
16/02/2024	2050 On 07-November-24			Bond Future	118.66	118.7931	118.6609	118.7931	0.00
16/02/2024	2050 On 06-February-25			Bond Future	118.87	119.0231	118.8711	119.0231	0.00
16/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3271	3	3	3	0.00
16/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
16/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
16/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
16/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	AL37 On 02-May-24			Index Future	952.27	954.0270	952.2720	954.0270	0.00
16/02/2024	AL37 On 01-August-24			Index Future	973.17	975.0230	973.1670	975.0230	0.00
16/02/2024	AL37 On 07-November-24			Index Future	995.88	997.7540	995.8820	997.7540	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
16/02/2024	AL37 On 06-February-25			Index Future	1017.22	1019.2720	1017.2170	1019.2720	0.00
16/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
16/02/2024	AL7T On 02-May-24			Index Future	1102.10	1104.0840	1102.0990	1104.0840	0.00
16/02/2024	AL7T On 01-August-24			Index Future	1126.28	1128.3820	1126.2820	1128.3820	0.00
16/02/2024	AL7T On 07-November-24			Index Future	1152.57	1154.6890	1152.5700	1154.6890	0.00
16/02/2024	AL7T On 06-February-25			Index Future	1177.26	1179.5910	1177.2630	1179.5910	0.00
16/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
16/02/2024	ALBI On 02-May-24			Index Future	956.27	957.2490	956.2730	957.2490	97.00
16/02/2024	ALBI On 01-August-24			Index Future	977.26	978.3160	977.2560	978.3160	0.00
16/02/2024	ALBI On 07-November-24			Index Future	1000.07	1001.1230	1000.0660	1001.1230	0.00
16/02/2024	ALBI On 06-February-25			Index Future	1021.49	1022.7140	1021.4910	1022.7140	0.00
16/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
16/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
16/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	ES33 On 02-May-24			Bond Future	12.57	73.6408	73.6196	73.6408	0.00
16/02/2024	ES33 On 01-August-24			Bond Future	12.71	75.2791	75.2527	75.2791	0.00
16/02/2024	ES33 On 07-November-24			Bond Future	12.89	73.2486	73.2238	73.2486	0.00
16/02/2024	ES33 On 06-February-25			Bond Future	13.07	74.8414	74.8055	74.8414	0.00
16/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1074	1	1	1	0.00
16/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/02/2024	ES33 On 02-May-25			Bond Future	12.73	74.6217	74.6217	74.6217	0.00
16/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
16/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
16/02/2024	ES42 On 02-May-24			Bond Future	13.10	68.6944	68.7488	68.6944	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
16/02/2024	ES42 On 01-August-24			Bond Future	13.24	70.2225	70.2736	70.2225	0.00
16/02/2024	ES42 On 07-November-24			Bond Future	13.40	67.6070	67.6614	67.6070	0.00
16/02/2024	ES42 On 06-February-25			Bond Future	13.56	69.0753	69.1210	69.0753	0.00
16/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	728	1	1	1	0.00
16/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
16/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
16/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
16/02/2024	GOVI On 02-May-24			GOVI	942.31	943.3580	942.3100	943.3580	725.00
16/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	86800	8	9	8	0.00
16/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	86700	8	9	8	0.00
16/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	86600	8	9	8	0.00
16/02/2024	GOVI On 01-August-24			GOVI	962.99	964.1200	962.9870	964.1200	0.00
16/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	196170	21	20	21	0.00
16/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	196070	21	20	21	0.00
16/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	195970	21	20	21	0.00
16/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 07-November-24			GOVI	985.47	986.5960	985.4650	986.5960	0.00
16/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	366750	38	37	38	0.00
16/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	366650	38	37	38	0.00
16/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	366850	38	37	38	0.00
16/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 06-February-25			GOVI	1006.58	1007.8740	1006.5770	1007.8740	0.00
16/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	345770	36	35	36	0.00
16/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
16/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190	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
16/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
16/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2024	IGOV On 02-May-24			Index Future	348.94	349.7620	348.9360	349.7620	590.00
16/02/2024	IGOV On 01-August-24			Index Future	356.68	357.5440	356.6760	357.5440	0.00
16/02/2024	IGOV On 07-November-24			Index Future	365.09	365.9680	365.0900	365.9680	0.00
16/02/2024	IGOV On 06-February-25			Index Future	372.99	373.9410	372.9910	373.9410	0.00
16/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
16/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
16/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
16/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
16/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.29	91.7000	91.7100	91.7000	0.00
16/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.21	91.7600	91.7900	91.7600	0.00
16/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.21	91.7600	91.7900	91.7600	0.00
16/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.03	91.9100	91.9700	91.9100	0.00
16/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.68	92.2500	92.3200	92.2500	0.00
16/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.3400	92.3700	92.3400	0.00
16/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.50	92.4800	92.5000	92.4800	0.00
16/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.56	92.4300	92.4400	92.4300	0.00
16/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.56	92.4100	92.4400	92.4100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R035 On 02-May-24			Bond Future	11.76	84.3475	84.2382	84.3475	159,353.00
16/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	455	0	0	0	0.00
16/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	468	0	0	0	0.00
16/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	443	0	0	0	0.00
16/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3517	3	4	3	0.00
16/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3431	3	3	3	0.00
16/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3474	3	3	3	0.00
16/02/2024	R035 On 01-August-24			Bond Future	11.86	86.2038	86.0866	86.2038	0.00
16/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2251	2	2	2	0.00
16/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2278	2	2	2	0.00
16/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2224	2	2	2	0.00
16/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2604	2	3	2	0.00
16/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2555	2	3	2	0.00
16/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2579	2	3	2	0.00
16/02/2024	R035 On 07-November-24			Bond Future	12.00	83.6968	83.5794	83.6968	19,854.00
16/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3583	4	4	4	0.00
16/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3613	4	4	4	0.00
16/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3553	4	4	4	0.00
16/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2678	3	3	3	0.00
16/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2637	3	3	3	0.00
16/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2657	3	3	3	0.00
16/02/2024	R035 On 06-February-25			Bond Future	12.14	85.4991	85.3670	85.4991	0.00
16/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3963	4	4	4	0.00
16/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2617	3	3	3	0.00
16/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
16/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3751	4	4	4	0.00
16/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3751	4	4	4	0.00
16/02/2024	R053 On 02-May-24			Bond Future	12.45	94.6572	94.7345	94.6572	5,189.00
16/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4978	5	5	5	0.00
16/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4926	5	5	5	0.00
16/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5031	5	5	5	0.00
16/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	873	1	1	1	0.00
16/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	903	1	1	1	0.00
16/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	888	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R053 On 01-August-24			Bond Future	12.56	96.7402	96.8131	96.7402	0.00
16/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5982	6	6	6	0.00
16/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6029	6	6	6	0.00
16/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5935	6	6	6	0.00
16/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1986	2	2	2	0.00
16/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1948	2	2	2	0.00
16/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1967	2	2	2	0.00
16/02/2024	R053 On 07-November-24			Bond Future	12.69	93.1210	93.1986	93.1210	0.00
16/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4781	5	5	5	0.00
16/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4741	5	5	5	0.00
16/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4821	5	5	5	0.00
16/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3985	4	4	4	0.00
16/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4045	4	4	4	0.00
16/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4015	4	4	4	0.00
16/02/2024	R053 On 06-February-25			Bond Future	12.82	95.1244	95.1899	95.1244	0.00
16/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5593	5	6	5	0.00
16/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4783	5	5	5	0.00
16/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
16/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5500	6	6	6	0.00
16/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5500	6	6	6	0.00
16/02/2024	R186 On 02-May-24			Bond Future	8.88	107.7482	107.6501	107.7482	94,095.00
16/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	13	0	0	0	0.00
16/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	13	0	0	0	0.00
16/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	14	0	0	0	0.00
16/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2060	2	2	2	2,030.00
16/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3511	4	4	4	0.00
16/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	19	0	0	0	2,030.00
16/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	91	0	0	0	0.00
16/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2091	2	2	2	0.00
16/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2138	2	2	2	0.00
16/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2114	2	2	2	0.00
16/02/2024	R186 On 01-August-24			Bond Future	8.88	104.8110	104.7039	104.8110	0.00
16/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	610	1	1	1	0.00
16/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	599	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	621	1	1	1	0.00
16/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1003	1	1	1	0.00
16/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1025	1	1	1	0.00
16/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1014	1	1	1	0.00
16/02/2024	R186 On 07-November-24			Bond Future	8.89	107.2520	107.1457	107.2520	44,477.00
16/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1284	1	1	1	0.00
16/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1297	1	1	1	0.00
16/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1271	1	1	1	0.00
16/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	810	1	1	1	0.00
16/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	797	1	1	1	0.00
16/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	803	1	1	1	0.00
16/02/2024	R186 On 06-February-25			Bond Future	8.92	104.2456	104.1218	104.2456	0.00
16/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1164	1	1	1	0.00
16/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	982	1	1	1	0.00
16/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
16/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	968	1	1	1	0.00
16/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	983	1	1	1	0.00
16/02/2024	R202 On 02-May-24			Bond Future	260.65	261.3292	260.6461	261.3292	4,848.00
16/02/2024	R202 On 01-August-24			Bond Future	261.35	262.0654	261.3502	262.0654	0.00
16/02/2024	R202 On 07-November-24			Bond Future	267.51	268.2376	267.5134	268.2376	6.00
16/02/2024	R202 On 06-February-25			Bond Future	268.09	268.8664	268.0884	268.8664	0.00
16/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1298	2	1	2	0.00
16/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
16/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
16/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
16/02/2024	R209 On 02-May-24			Bond Future	11.89	65.2305	65.2066	65.2305	13,127.00
16/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	248	0	0	0	0.00
16/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	256	0	0	0	0.00
16/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	240	0	0	0	0.00
16/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3690	4	4	4	0.00
16/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3606	4	4	4	0.00
16/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3648	4	4	4	0.00
16/02/2024	R209 On 01-August-24			Bond Future	11.99	66.6660	66.6374	66.6660	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1648	2	2	2	0.00
16/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1670	2	2	2	0.00
16/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1626	2	2	2	0.00
16/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2584	3	3	3	0.00
16/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2534	3	3	3	0.00
16/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2559	3	3	3	0.00
16/02/2024	R209 On 07-November-24			Bond Future	12.11	65.0618	65.0346	65.0618	5,237.00
16/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3019	3	3	3	0.00
16/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2994	3	3	3	0.00
16/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3045	3	3	3	0.00
16/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2498	2	2	2	0.00
16/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2536	2	3	2	0.00
16/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2517	2	3	2	0.00
16/02/2024	R209 On 06-February-25			Bond Future	12.23	66.4623	66.4250	66.4623	0.00
16/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3513	4	4	4	0.00
16/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2596	3	3	3	0.00
16/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
16/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3393	3	3	3	0.00
16/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3393	3	3	3	0.00
16/02/2024	R210 On 02-May-24			Bond Future	234.42	234.4779	234.4242	234.4779	198.00
16/02/2024	R210 On 01-August-24			Bond Future	239.62	239.6944	239.6242	239.6944	300.00
16/02/2024	R210 On 07-November-24			Bond Future	241.94	242.0092	241.9444	242.0092	60.00
16/02/2024	R210 On 06-February-25			Bond Future	247.18	247.2787	247.1776	247.2787	0.00
16/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7568	8	8	8	0.00
16/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
16/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
16/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
16/02/2024	R213 On 02-May-24			Bond Future	10.64	84.1500	83.9495	84.1500	26,482.00
16/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	536	1	1	1	0.00
16/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	522	1	1	1	0.00
16/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	550	1	1	1	0.00
16/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2008	2	2	2	0.00
16/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2066	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
16/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2037	2	2	2	0.00
16/02/2024	R213 On 01-August-24			Bond Future	10.72	86.0020	85.7916	86.0020	0.00
16/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2131	2	2	2	0.00
16/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2107	2	2	2	0.00
16/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2083	2	2	2	0.00
16/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1512	2	2	2	0.00
16/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1495	2	1	2	0.00
16/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1478	1	1	1	0.00
16/02/2024	R213 On 07-November-24			Bond Future	10.83	84.4445	84.2317	84.4445	16,163.00
16/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3221	3	3	3	0.00
16/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3246	3	3	3	0.00
16/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3196	3	3	3	0.00
16/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1691	2	2	2	0.00
16/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1664	2	2	2	0.00
16/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1678	2	2	2	0.00
16/02/2024	R213 On 06-February-25			Bond Future	10.95	86.2635	86.0339	86.2635	0.00
16/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3315	4	3	4	0.00
16/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1778	2	2	2	0.00
16/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
16/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2901	3	3	3	0.00
16/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2901	3	3	3	0.00
16/02/2024	R214 On 02-May-24			Bond Future	12.29	60.3796	60.4291	60.3796	22,992.00
16/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	184	0	0	0	0.00
16/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	190	0	0	0	0.00
16/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	178	0	0	0	0.00
16/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5583	6	6	6	0.00
16/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3211	3	3	3	0.00
16/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1051	1	1	1	10,000.00
16/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1094	1	1	1	5,110.00
16/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1801	2	2	2	0.00
16/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	554	1	1	1	15,110.00
16/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1855	2	2	2	0.00
16/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	173	0	0	0	15,110.00
16/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4305	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
16/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4213	4	4	4	0.00
16/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4259	4	4	4	0.00
16/02/2024	R214 On 01-August-24			Bond Future	12.39	61.7084	61.7551	61.7084	0.00
16/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1636	2	2	2	0.00
16/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1592	2	2	2	0.00
16/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1614	2	2	2	0.00
16/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2649	3	3	3	0.00
16/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2675	3	3	3	0.00
16/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2622	3	3	3	0.00
16/02/2024	R214 On 07-November-24			Bond Future	12.51	59.8391	59.8887	59.8391	0.00
16/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3027	3	3	3	0.00
16/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3001	3	3	3	0.00
16/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3052	3	3	3	0.00
16/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2555	3	3	3	0.00
16/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2594	3	3	3	0.00
16/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2575	3	3	3	0.00
16/02/2024	R214 On 06-February-25			Bond Future	12.64	61.1275	61.1695	61.1275	0.00
16/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3387	3	3	3	0.00
16/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3058	3	3	3	0.00
16/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
16/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3485	3	3	3	0.00
16/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3485	3	3	3	0.00
16/02/2024	R248 On 02-May-24			Bond Future	12.50	73.3053	73.2775	73.3053	245,556.00
16/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	101	0	0	0	0.00
16/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	105	0	0	0	0.00
16/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	97	0	0	0	0.00
16/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	78	0	0	0	0.00
16/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1454	1	1	1	0.00
16/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4172	4	4	4	0.00
16/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	594	1	1	1	0.00
16/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2019	2	2	2	0.00
16/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6817	7	7	7	0.00
16/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6440	6	6	6	0.00
16/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6317	6	6	6	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
16/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6378	6	6	6	0.00
16/02/2024	R248 On 01-August-24			Bond Future	12.61	74.9185	74.8854	74.9185	13,000.00
16/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1826	2	2	2	0.00
16/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1851	2	2	2	0.00
16/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1800	2	2	2	0.00
16/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3554	3	4	3	0.00
16/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3488	3	3	3	0.00
16/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3521	3	4	3	0.00
16/02/2024	R248 On 07-November-24			Bond Future	12.74	72.2121	72.1804	72.2121	0.00
16/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3505	3	4	3	0.00
16/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3535	3	4	3	0.00
16/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3475	3	3	3	0.00
16/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3252	3	3	3	0.00
16/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3204	3	3	3	0.00
16/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3228	3	3	3	0.00
16/02/2024	R248 On 06-February-25			Bond Future	12.87	73.7667	73.7238	73.7667	0.00
16/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3499	3	3	3	0.00
16/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4391	4	4	4	0.00
16/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
16/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4225	4	4	4	0.00
16/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4225	4	4	4	0.00
16/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00