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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 14/02/2024 TO: 14/02/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	2025 On 02-May-24			Bond Future	179.49	179.6329	179.4903	179.6329	9,015.00
14/02/2024	2025 On 01-August-24			Bond Future	181.65	181.7959	181.6508	181.7959	0.00
14/02/2024	2025 On 07-November-24			Bond Future	185.93	186.0752	185.9288	186.0752	75.00
14/02/2024	2029 On 02-May-24			Bond Future	129.78	129.7809	129.7849	129.7809	7,165.00
14/02/2024	2029 On 01-August-24			Bond Future	132.67	132.6677	132.6722	132.6677	728.00
14/02/2024	2029 On 07-November-24			Bond Future	134.40	134.3924	134.3987	134.3924	66.00
14/02/2024	2029 On 06-February-25			Bond Future	137.33	137.3173	137.3250	137.3173	0.00
14/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4925	5	5	5	0.00
14/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
14/02/2024	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
14/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2030 On 02-May-24			Bond Future	10.23	92.8514	92.6305	92.8514	133,584.00
14/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	518	1	1	1	0.00
14/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	506	1	1	1	0.00
14/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	531	1	1	1	0.00
14/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	340	0	0	0	1,000.00
14/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1076	1	1	1	1,000.00
14/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6584	7	7	7	0.00
14/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8147	8	8	8	0.00
14/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2784	3	3	3	1,080.00
14/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3746	4	4	4	500.00
14/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10825	11	11	11	0.00
14/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2195	2	2	2	500.00
14/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	249	0	0	0	0.00
14/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
14/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2639	2	3	2	0.00
14/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	7	0	0	0	1,080.00
14/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	440	0	0	0	0.00
14/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	631	1	1	1	0.00
14/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	30	0	0	0	1,000.00
14/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1338	1	1	1	0.00
14/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	2131	2	2	2	0.00
14/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2187	2	2	2	0.00
14/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2159	2	2	2	0.00
14/02/2024	2030 On 01-August-24			Bond Future	10.30	90.8886	90.6632	90.8886	0.00
14/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1905	2	2	2	0.00
14/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1883	2	2	2	0.00
14/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1927	2	2	2	0.00
14/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1587	1	2	1	0.00
14/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1621	2	2	2	0.00
14/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1604	2	2	2	0.00
14/02/2024	2030 On 07-November-24			Bond Future	10.40	93.0037	92.7740	93.0037	1,652.00
14/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2967	3	3	3	0.00
14/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2990	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
14/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2943	3	3	3	0.00
14/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1673	2	2	2	0.00
14/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1647	2	2	2	0.00
14/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1660	2	2	2	0.00
14/02/2024	2030 On 06-February-25			Bond Future	10.50	90.9953	90.7616	90.9953	0.00
14/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2875	3	3	3	0.00
14/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2220	2	2	2	0.00
14/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
14/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2565	3	3	3	0.00
14/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2565	3	3	3	0.00
14/02/2024	2032 On 02-May-24			Bond Future	11.11	86.4328	86.0352	86.4328	133,539.00
14/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	416	1	0	1	0.00
14/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	428	1	0	1	0.00
14/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	404	1	0	1	0.00
14/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	890	1	1	1	1,000.00
14/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	7897	8	8	8	0.00
14/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3649	4	4	4	0.00
14/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1706	2	2	2	0.00
14/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	440	1	0	1	500.00
14/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1901	2	2	2	0.00
14/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	193	0	0	0	8,500.00
14/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1394	2	1	2	500.00
14/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9006	9	9	9	0.00
14/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	236	0	0	0	1,000.00
14/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	464	1	0	1	500.00
14/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9677	10	10	10	0.00
14/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	543	1	1	1	1,550.00
14/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2107	2	2	2	1,550.00
14/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2719	2	3	2	0.00
14/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	17	0	0	0	1,550.00
14/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	994	1	1	1	0.00
14/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1484	1	1	1	0.00
14/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	2062	2	2	2	0.00
14/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	27	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	1110	1	1	1	17,000.00
14/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	4075	4	4	4	0.00
14/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	1238	1	1	1	500.00
14/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	3002	3	3	3	0.00
14/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	462	0	0	0	500.00
14/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	57	0	0	0	1,000.00
14/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2929	3	3	3	0.00
14/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3822	3	4	3	0.00
14/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	3112	3	3	3	0.00
14/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	3038	3	3	3	0.00
14/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	3075	3	3	3	0.00
14/02/2024	2032 On 01-August-24			Bond Future	11.21	88.3345	87.9284	88.3345	0.00
14/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1907	2	2	2	0.00
14/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1930	2	2	2	0.00
14/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1884	2	2	2	0.00
14/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2240	2	2	2	0.00
14/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2195	2	2	2	0.00
14/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2217	2	2	2	0.00
14/02/2024	2032 On 07-November-24			Bond Future	11.33	86.2236	85.8090	86.2236	1,525.00
14/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3025	3	3	3	0.00
14/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3000	3	3	3	0.00
14/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3051	3	3	3	0.00
14/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	8875	9	9	9	0.00
14/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3448	4	3	4	1,615.00
14/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	491	0	0	0	1,615.00
14/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	2103	2	2	2	0.00
14/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2359	2	2	2	0.00
14/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2395	2	2	2	0.00
14/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2377	2	2	2	0.00
14/02/2024	2032 On 06-February-25			Bond Future	11.46	88.0784	87.6557	88.0784	0.00
14/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3598	4	4	4	0.00
14/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2490	2	2	2	0.00
14/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
14/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3173	3	3	3	0.00
14/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3173	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
14/02/2024	2033 On 02-May-24			Bond Future	122.06	122.5045	122.0601	122.5045	2,042.00
14/02/2024	2033 On 01-August-24			Bond Future	124.78	125.2295	124.7755	125.2295	5,737.00
14/02/2024	2033 On 07-November-24			Bond Future	126.22	126.6825	126.2195	126.6825	0.00
14/02/2024	2033 On 06-February-25			Bond Future	128.97	129.4397	128.9679	129.4397	0.00
14/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4028	4	4	4	0.00
14/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
14/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2037 On 02-May-24			Bond Future	12.27	78.4037	78.2358	78.4037	83,330.00
14/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	233	0	0	0	0.00
14/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	225	0	0	0	0.00
14/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	241	0	0	0	0.00
14/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4718	5	5	5	0.00
14/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4816	5	5	5	0.00
14/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4767	5	5	5	0.00
14/02/2024	2037 On 01-August-24			Bond Future	12.40	75.8727	75.7013	75.8727	72,241.00
14/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1788	2	2	2	0.00
14/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1764	2	2	2	0.00
14/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1811	2	2	2	1,383.00
14/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5030	5	5	5	0.00
14/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7388	8	7	8	0.00
14/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	586	1	1	1	1,383.00
14/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1219	1	1	1	1,383.00
14/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3304	3	3	3	0.00
14/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3362	3	3	3	0.00
14/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3333	3	3	3	0.00
14/02/2024	2037 On 07-November-24			Bond Future	12.54	77.6378	77.4633	77.6378	9,175.00
14/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3287	3	3	3	0.00
14/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3314	3	3	3	0.00
14/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3259	3	3	3	0.00
14/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3089	3	3	3	0.00
14/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	3044	3	3	3	0.00
14/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	3067	3	3	3	0.00

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14/02/2024	2037 On 06-February-25			Bond Future	12.68	75.0474	74.8698	75.0474	0.00
14/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3911	4	4	4	0.00
14/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3502	3	4	3	0.00
14/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
14/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3948	4	4	4	0.00
14/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3948	4	4	4	0.00
14/02/2024	2038 On 02-May-24			Bond Future	132.98	133.8670	132.9833	133.8670	5,213.00
14/02/2024	2038 On 01-August-24			Bond Future	133.88	134.7829	133.8801	134.7829	0.00
14/02/2024	2038 On 07-November-24			Bond Future	137.03	137.9552	137.0326	137.9552	0.00
14/02/2024	2038 On 06-February-25			Bond Future	137.90	138.8433	137.9024	138.8433	0.00
14/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2672	4	3	4	0.00
14/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
14/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
14/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2040 On 02-May-24			Bond Future	12.61	77.9337	77.9287	77.9337	143,551.00
14/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	130	0	0	0	0.00
14/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	136	0	0	0	0.00
14/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	125	0	0	0	0.00
14/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5952	6	6	6	0.00
14/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5840	6	6	6	0.00
14/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5896	6	6	6	0.00
14/02/2024	2040 On 01-August-24			Bond Future	12.74	75.1420	75.1371	75.1420	2,992.00
14/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1610	2	2	2	0.00
14/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1632	2	2	2	0.00
14/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1587	2	2	2	0.00
14/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3877	4	4	4	0.00
14/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3810	4	4	4	0.00
14/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3843	4	4	4	0.00
14/02/2024	2040 On 07-November-24			Bond Future	12.88	76.8898	76.8857	76.8898	8,677.00
14/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3238	3	3	3	0.00
14/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3209	3	3	3	0.00
14/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3266	3	3	3	0.00
14/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3379	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
14/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3427	3	3	3	0.00
14/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3403	3	3	3	0.00
14/02/2024	2040 On 06-February-25			Bond Future	13.03	74.0325	74.0290	74.0325	0.00
14/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3675	4	4	4	0.00
14/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	4071	4	4	4	0.00
14/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
14/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4185	4	4	4	0.00
14/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4185	4	4	4	0.00
14/02/2024	2044 On 02-May-24			Bond Future	12.73	73.7725	73.7952	73.7725	81,581.00
14/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	110	0	0	0	0.00
14/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	106	0	0	0	0.00
14/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	115	0	0	0	0.00
14/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1218	1	1	1	0.00
14/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1885	2	2	2	0.00
14/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2688	3	3	3	0.00
14/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1221	1	1	1	10,030.00
14/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1752	2	2	2	10,030.00
14/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2463	2	2	2	4,200.00
14/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6268	6	6	6	0.00
14/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6384	6	6	6	0.00
14/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6326	6	6	6	0.00
14/02/2024	2044 On 01-August-24			Bond Future	12.85	71.0144	71.0378	71.0144	26,240.00
14/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1263	1	1	1	0.00
14/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1243	1	1	1	0.00
14/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1283	1	1	1	0.00
14/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4342	4	4	4	0.00
14/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4417	4	4	4	0.00
14/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4379	4	4	4	0.00
14/02/2024	2044 On 07-November-24			Bond Future	12.99	72.6662	72.6910	72.6662	0.00
14/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3171	3	3	3	0.00
14/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3199	3	3	3	0.00
14/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3143	3	3	3	0.00
14/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3633	4	4	4	0.00
14/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3582	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
14/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3607	4	4	4	0.00
14/02/2024	2044 On 06-February-25			Bond Future	13.13	69.8432	69.8692	69.8432	0.00
14/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3572	4	4	4	0.00
14/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4162	4	4	4	0.00
14/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
14/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4285	4	4	4	0.00
14/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4285	4	4	4	0.00
14/02/2024	2046 On 02-May-24			Bond Future	114.39	114.5283	114.3942	114.5283	16,140.00
14/02/2024	2046 On 01-August-24			Bond Future	116.94	117.0758	116.9391	117.0758	0.00
14/02/2024	2046 On 07-November-24			Bond Future	117.50	117.6341	117.4958	117.6341	0.00
14/02/2024	2046 On 06-February-25			Bond Future	120.05	120.1933	120.0531	120.1933	0.00
14/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6043	6	6	6	0.00
14/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
14/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2050 On 02-May-24			Bond Future	116.19	116.4329	116.1896	116.4329	14,107.00
14/02/2024	2050 On 01-August-24			Bond Future	116.48	116.7262	116.4779	116.7262	0.00
14/02/2024	2050 On 07-November-24			Bond Future	119.22	119.4734	119.2207	119.4734	0.00
14/02/2024	2050 On 06-February-25			Bond Future	119.46	119.7169	119.4603	119.7169	0.00
14/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3860	4	4	4	0.00
14/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
14/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
14/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
14/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
14/02/2024	AL37 On 02-May-24			Index Future	948.87	951.1540	948.8690	951.1540	0.00
14/02/2024	AL37 On 01-August-24			Index Future	969.75	972.0850	969.7510	972.0850	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
14/02/2024	AL37 On 07-November-24			Index Future	992.36	994.7400	992.3560	994.7400	0.00
14/02/2024	AL37 On 06-February-25			Index Future	1013.75	1016.1870	1013.7540	1016.1870	0.00
14/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
14/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
14/02/2024	AL7T On 02-May-24			Index Future	1096.17	1099.7390	1096.1710	1099.7390	0.00
14/02/2024	AL7T On 01-August-24			Index Future	1120.29	1123.9400	1120.2940	1123.9400	0.00
14/02/2024	AL7T On 07-November-24			Index Future	1146.41	1150.1340	1146.4080	1150.1340	0.00
14/02/2024	AL7T On 06-February-25			Index Future	1171.13	1174.9320	1171.1280	1174.9320	0.00
14/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
14/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
14/02/2024	ALBI On 02-May-24			Index Future	950.56	952.0530	950.5550	952.0530	94.00
14/02/2024	ALBI On 01-August-24			Index Future	971.47	973.0040	971.4730	973.0040	0.00
14/02/2024	ALBI On 07-November-24			Index Future	994.12	995.6810	994.1180	995.6810	0.00
14/02/2024	ALBI On 06-February-25			Index Future	1015.55	1017.1480	1015.5540	1017.1480	0.00
14/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
14/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	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
14/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	ES33 On 02-May-24			Bond Future	12.69	73.2498	73.1150	73.2498	0.00
14/02/2024	ES33 On 01-August-24			Bond Future	12.83	74.8791	74.7415	74.8791	0.00
14/02/2024	ES33 On 07-November-24			Bond Future	13.02	72.8380	72.6981	72.8380	0.00
14/02/2024	ES33 On 06-February-25			Bond Future	13.20	74.4209	74.2787	74.4209	0.00
14/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	547	1	1	1	0.00
14/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
14/02/2024	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
14/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
14/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
14/02/2024	ES42 On 02-May-24			Bond Future	13.24	68.0407	68.0390	68.0407	0.00
14/02/2024	ES42 On 01-August-24			Bond Future	13.38	69.5540	69.5524	69.5540	0.00
14/02/2024	ES42 On 07-November-24			Bond Future	13.55	66.9216	66.9208	66.9216	0.00
14/02/2024	ES42 On 06-February-25			Bond Future	13.71	68.3741	68.3740	68.3741	0.00
14/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
14/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	19	0	0	0	0.00
14/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
14/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
14/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
14/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
14/02/2024	GOVI On 02-May-24			GOVI	936.75	938.3160	936.7520	938.3160	726.00
14/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	142380	13	14	13	0.00
14/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	142280	13	14	13	0.00
14/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	142180	13	14	13	0.00
14/02/2024	GOVI On 01-August-24			GOVI	957.37	958.9650	957.3670	958.9650	0.00
14/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	139970	16	14	16	0.00
14/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	139870	16	14	16	0.00
14/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	139770	16	14	16	0.00
14/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 07-November-24			GOVI	979.68	981.3150	979.6830	981.3150	0.00
14/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	309030	33	31	33	0.00
14/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	308930	33	31	33	0.00
14/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	308830	33	31	33	0.00
14/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 06-February-25			GOVI	1000.81	1002.4720	1000.8080	1002.4720	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
14/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	288080	30	29	30	0.00
14/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
14/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
14/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190	3	3	3	0.00
14/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
14/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
14/02/2024	IGOV On 02-May-24			Index Future	350.01	350.8140	350.0090	350.8140	590.00
14/02/2024	IGOV On 01-August-24			Index Future	357.80	358.6180	357.7950	358.6180	0.00
14/02/2024	IGOV On 07-November-24			Index Future	366.22	367.0650	366.2240	367.0650	0.00
14/02/2024	IGOV On 06-February-25			Index Future	374.20	375.0590	374.2010	375.0590	0.00
14/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
14/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
14/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
14/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.6800	91.6900	91.6800	0.00
14/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.6900	91.7000	91.6900	0.00
14/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7500	91.7600	91.7500	0.00
14/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7500	91.7600	91.7500	0.00
14/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.8900	91.9100	91.8900	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
14/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.75	92.2200	92.2500	92.2200	0.00
14/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.66	92.2900	92.3400	92.2900	0.00
14/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.4300	92.4800	92.4300	0.00
14/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.57	92.3800	92.4300	92.3800	0.00
14/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.59	92.3800	92.4100	92.3800	0.00
14/02/2024	R035 On 02-May-24			Bond Future	11.85	83.8798	83.7417	83.8798	165,352.00
14/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	327	0	0	0	0.00
14/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	338	0	0	0	0.00
14/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	317	0	0	0	0.00
14/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3888	4	4	4	0.00
14/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3797	4	4	4	0.00
14/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3842	4	4	4	0.00
14/02/2024	R035 On 01-August-24			Bond Future	11.96	85.7255	85.5846	85.7255	0.00
14/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	1953	2	2	2	0.00
14/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	1979	2	2	2	0.00
14/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1928	2	2	2	0.00
14/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2810	3	3	3	0.00
14/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2757	3	3	3	0.00
14/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2783	3	3	3	0.00
14/02/2024	R035 On 07-November-24			Bond Future	12.10	83.2058	83.0629	83.2058	19,854.00
14/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3292	3	3	3	0.00
14/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3264	3	3	3	0.00
14/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3320	3	3	3	0.00
14/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2861	3	3	3	0.00
14/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2904	3	3	3	0.00
14/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2882	3	3	3	0.00
14/02/2024	R035 On 06-February-25			Bond Future	12.24	84.9962	84.8511	84.9962	0.00
14/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3979	4	4	4	0.00
14/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	3149	3	3	3	0.00
14/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
14/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3760	4	4	4	0.00
14/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3760	4	4	4	0.00
14/02/2024	R053 On 02-May-24			Bond Future	12.59	93.5706	93.6739	93.5706	5,189.00
14/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4169	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
14/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4218	4	4	4	0.00
14/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4120	4	4	4	0.00
14/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1157	1	1	1	0.00
14/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1121	1	1	1	0.00
14/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1139	1	1	1	0.00
14/02/2024	R053 On 01-August-24			Bond Future	12.71	95.6293	95.7351	95.6293	0.00
14/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5218	5	5	5	0.00
14/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5263	5	5	5	0.00
14/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5173	5	5	5	0.00
14/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2303	2	2	2	0.00
14/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2259	2	2	2	0.00
14/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2281	2	2	2	0.00
14/02/2024	R053 On 07-November-24			Bond Future	12.85	91.9828	92.0922	91.9828	0.00
14/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4118	4	4	4	0.00
14/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4156	4	4	4	0.00
14/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4081	4	4	4	0.00
14/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4492	5	4	5	0.00
14/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4426	4	4	4	0.00
14/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4459	5	4	5	0.00
14/02/2024	R053 On 06-February-25			Bond Future	12.99	93.9603	94.0729	93.9603	0.00
14/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4917	5	5	5	0.00
14/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5225	5	5	5	0.00
14/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
14/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5513	6	6	6	0.00
14/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5513	6	6	6	0.00
14/02/2024	R186 On 02-May-24			Bond Future	8.93	107.5409	107.5295	107.5409	92,679.00
14/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	20	0	0	0	0.00
14/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	19	0	0	0	0.00
14/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	21	0	0	0	0.00
14/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1971	2	2	2	2,030.00
14/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3399	3	3	3	0.00
14/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	28	0	0	0	2,030.00
14/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	123	0	0	0	0.00
14/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2218	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
14/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2264	2	2	2	0.00
14/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2241	2	2	2	0.00
14/02/2024	R186 On 01-August-24			Bond Future	8.93	104.5986	104.5873	104.5986	0.00
14/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	564	1	1	1	0.00
14/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	554	1	1	1	0.00
14/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	574	1	1	1	0.00
14/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1073	1	1	1	0.00
14/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1096	1	1	1	0.00
14/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1085	1	1	1	0.00
14/02/2024	R186 On 07-November-24			Bond Future	8.95	107.0331	107.0227	107.0331	44,477.00
14/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1240	1	1	1	0.00
14/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1227	1	1	1	0.00
14/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1252	1	1	1	0.00
14/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	875	1	1	1	0.00
14/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	889	1	1	1	0.00
14/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	882	1	1	1	0.00
14/02/2024	R186 On 06-February-25			Bond Future	8.99	104.0207	104.0111	104.0207	0.00
14/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1117	1	1	1	0.00
14/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1045	1	1	1	0.00
14/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
14/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	970	1	1	1	0.00
14/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	985	1	1	1	0.00
14/02/2024	R202 On 02-May-24			Bond Future	261.57	262.0995	261.5739	262.0995	4,858.00
14/02/2024	R202 On 01-August-24			Bond Future	262.32	262.8517	262.3155	262.8517	0.00
14/02/2024	R202 On 07-November-24			Bond Future	268.49	269.0385	268.4927	269.0385	6.00
14/02/2024	R202 On 06-February-25			Bond Future	269.13	269.6817	269.1273	269.6817	0.00
14/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	2337	3	2	3	0.00
14/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
14/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
14/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
14/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
14/02/2024	R209 On 02-May-24			Bond Future	12.00	64.8259	64.6760	64.8259	13,127.00
14/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	174	0	0	0	0.00
14/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	181	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
14/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	168	0	0	0	0.00
14/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4149	4	4	4	0.00
14/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	4061	4	4	4	0.00
14/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	4105	4	4	4	0.00
14/02/2024	R209 On 01-August-24			Bond Future	12.10	66.2522	66.0992	66.2522	1,690.00
14/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1430	1	1	1	0.00
14/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1450	2	1	2	0.00
14/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1410	1	1	1	0.00
14/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2906	3	3	3	0.00
14/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2853	3	3	3	0.00
14/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2879	3	3	3	0.00
14/02/2024	R209 On 07-November-24			Bond Future	12.23	64.6374	64.4816	64.6374	5,237.00
14/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2648	3	3	3	0.00
14/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2673	3	3	3	0.00
14/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2624	3	3	3	0.00
14/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2719	3	3	3	0.00
14/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2678	3	3	3	0.00
14/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2699	3	3	3	0.00
14/02/2024	R209 On 06-February-25			Bond Future	12.36	66.0279	65.8694	66.0279	0.00
14/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3354	3	3	3	0.00
14/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2993	3	3	3	0.00
14/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
14/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3401	3	3	3	0.00
14/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3401	3	3	3	0.00
14/02/2024	R210 On 02-May-24			Bond Future	234.20	234.5276	234.1976	234.5276	198.00
14/02/2024	R210 On 01-August-24			Bond Future	239.41	239.7442	239.4076	239.7442	300.00
14/02/2024	R210 On 07-November-24			Bond Future	241.72	242.0567	241.7153	242.0567	60.00
14/02/2024	R210 On 06-February-25			Bond Future	246.98	247.3240	246.9775	247.3240	0.00
14/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7368	8	7	8	0.00
14/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
14/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
14/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
14/02/2024	R213 On 02-May-24			Bond Future	10.74	83.8446	83.5311	83.8446	26,520.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	484	1	0	1	0.00
14/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	472	1	0	1	0.00
14/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	496	1	0	1	0.00
14/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2373	2	2	2	0.00
14/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2435	2	2	2	0.00
14/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2404	2	2	2	0.00
14/02/2024	R213 On 01-August-24			Bond Future	10.82	85.6895	85.3694	85.6895	0.00
14/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1987	2	2	2	0.00
14/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1964	2	2	2	0.00
14/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2010	2	2	2	0.00
14/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1778	2	2	2	0.00
14/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1815	2	2	2	0.00
14/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1796	2	2	2	0.00
14/02/2024	R213 On 07-November-24			Bond Future	10.94	84.1234	83.7969	84.1234	16,163.00
14/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3010	3	3	3	0.00
14/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2986	3	3	3	0.00
14/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3034	3	3	3	0.00
14/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1886	2	2	2	0.00
14/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1916	2	2	2	0.00
14/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1901	2	2	2	0.00
14/02/2024	R213 On 06-February-25			Bond Future	11.06	85.9342	85.6016	85.9342	0.00
14/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3379	4	3	4	0.00
14/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2274	2	2	2	0.00
14/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
14/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2908	3	3	3	0.00
14/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2908	3	3	3	0.00
14/02/2024	R214 On 02-May-24			Bond Future	12.43	59.7736	59.7708	59.7736	22,992.00
14/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	106	0	0	0	0.00
14/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	110	0	0	0	0.00
14/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	102	0	0	0	0.00
14/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4976	5	5	5	0.00
14/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2699	3	3	3	0.00
14/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	767	1	1	1	10,000.00
14/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	803	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
14/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2168	2	2	2	0.00
14/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	700	1	1	1	15,110.00
14/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2229	2	2	2	0.00
14/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	225	0	0	0	15,110.00
14/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4887	5	5	5	0.00
14/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4791	5	5	5	0.00
14/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4839	5	5	5	0.00
14/02/2024	R214 On 01-August-24			Bond Future	12.53	61.0888	61.0862	61.0888	0.00
14/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1357	1	1	1	0.00
14/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1377	1	1	1	0.00
14/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1338	1	1	1	0.00
14/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3090	3	3	3	0.00
14/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	3033	3	3	3	0.00
14/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3061	3	3	3	0.00
14/02/2024	R214 On 07-November-24			Bond Future	12.66	59.2039	59.2021	59.2039	0.00
14/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2599	3	3	3	0.00
14/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2623	3	3	3	0.00
14/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2575	3	3	3	0.00
14/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2855	3	3	3	0.00
14/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2812	3	3	3	0.00
14/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2833	3	3	3	0.00
14/02/2024	R214 On 06-February-25			Bond Future	12.79	60.4778	60.4766	60.4778	0.00
14/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3026	3	3	3	0.00
14/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3390	3	3	3	0.00
14/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
14/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3493	3	3	3	0.00
14/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3493	3	3	3	0.00
14/02/2024	R248 On 02-May-24			Bond Future	12.63	72.5173	72.5162	72.5173	245,556.00
14/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	55	0	0	0	0.00
14/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	57	0	0	0	0.00
14/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	52	0	0	0	0.00
14/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	41	0	0	0	0.00
14/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1098	1	1	1	0.00
14/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3565	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
14/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	749	1	1	1	0.00
14/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2425	2	2	2	0.00
14/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7541	8	8	8	0.00
14/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	7157	7	7	7	0.00
14/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	7030	7	7	7	0.00
14/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	7093	7	7	7	0.00
14/02/2024	R248 On 01-August-24			Bond Future	12.75	74.1129	74.1120	74.1129	13,000.00
14/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1483	1	1	1	0.00
14/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1505	2	2	2	0.00
14/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1461	1	1	1	0.00
14/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3987	4	4	4	0.00
14/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3916	4	4	4	0.00
14/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3952	4	4	4	0.00
14/02/2024	R248 On 07-November-24			Bond Future	12.89	71.3864	71.3865	71.3864	0.00
14/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3029	3	3	3	0.00
14/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3058	3	3	3	0.00
14/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3001	3	3	3	0.00
14/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3572	4	4	4	0.00
14/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3520	4	4	4	0.00
14/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3546	4	4	4	0.00
14/02/2024	R248 On 06-February-25			Bond Future	13.02	72.9221	72.9231	72.9221	0.00
14/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3053	3	3	3	0.00
14/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4746	5	5	5	0.00
14/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
14/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4235	4	4	4	0.00
14/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4235	4	4	4	0.00
14/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00