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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/02/2024 TO: 19/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	2025 On 02-May-24			Bond Future	179.40	179.4748	179.4003	179.4748	9,015.00
19/02/2024	2025 On 01-August-24			Bond Future	181.55	181.6233	181.5474	181.6233	0.00
19/02/2024	2025 On 07-November-24			Bond Future	185.83	185.9066	185.8295	185.9066	75.00
19/02/2024	2029 On 02-May-24			Bond Future	129.41	129.4260	129.4069	129.4260	7,165.00
19/02/2024	2029 On 01-August-24			Bond Future	132.28	132.2970	132.2776	132.2970	728.00
19/02/2024	2029 On 07-November-24			Bond Future	134.00	134.0188	133.9993	134.0188	66.00
19/02/2024	2029 On 06-February-25			Bond Future	136.90	136.9180	136.8987	136.9180	0.00
19/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4499	5	4	5	0.00
19/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
19/02/2024	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
19/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2030 On 02-May-24			Bond Future	10.18	92.9663	92.8016	92.9663	135,834.00
19/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	471	1	0	1	0.00
19/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	458	1	0	1	0.00
19/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	484	1	0	1	0.00
19/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1049	1	1	1	1,000.00
19/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6745	7	7	7	0.00
19/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	294	0	0	0	1,000.00
19/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2844	3	3	3	1,080.00
19/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8315	8	8	8	0.00
19/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2227	2	2	2	500.00
19/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3843	4	4	4	500.00
19/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10996	11	11	11	0.00
19/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
19/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	175	0	0	0	0.00
19/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	491	0	0	0	0.00
19/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
19/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	329	0	0	0	0.00
19/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1139	1	1	1	0.00
19/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	19	0	0	0	1,000.00
19/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2422	2	2	2	0.00
19/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1913	2	2	2	0.00
19/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1969	2	2	2	0.00
19/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1941	2	2	2	0.00
19/02/2024	2030 On 01-August-24			Bond Future	10.26	91.0005	90.8322	91.0005	0.00
19/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1869	2	2	2	0.00
19/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1846	2	2	2	0.00
19/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1891	2	2	2	0.00
19/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1383	1	1	1	0.00
19/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1415	1	1	1	0.00
19/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1399	1	1	1	0.00
19/02/2024	2030 On 07-November-24			Bond Future	10.35	93.1223	92.9505	93.1223	1,652.00
19/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2979	3	3	3	0.00
19/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2955	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3002	3	3	3	0.00
19/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1483	1	1	1	0.00
19/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1508	1	2	1	0.00
19/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1495	1	1	1	0.00
19/02/2024	2030 On 06-February-25			Bond Future	10.45	91.1043	90.9290	91.1043	0.00
19/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2810	3	3	3	0.00
19/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1987	2	2	2	0.00
19/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
19/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2551	3	3	3	0.00
19/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2551	3	3	3	0.00
19/02/2024	2032 On 02-May-24			Bond Future	11.03	86.5248	86.4082	86.5248	126,409.00
19/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	388	0	0	0	0.00
19/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	400	0	0	0	0.00
19/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	376	0	0	0	0.00
19/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	207	0	0	0	1,000.00
19/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	896	1	1	1	1,000.00
19/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8248	8	8	8	0.00
19/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3871	4	4	4	0.00
19/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1787	2	2	2	0.00
19/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	413	0	0	0	500.00
19/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2000	2	2	2	0.00
19/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	167	0	0	0	8,500.00
19/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2223	2	2	2	1,550.00
19/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	522	1	1	1	1,550.00
19/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10043	10	10	10	0.00
19/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	438	0	0	0	500.00
19/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1447	2	1	2	500.00
19/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9369	9	9	9	0.00
19/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	17	0	0	0	500.00
19/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1163	1	1	1	0.00
19/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	10	0	0	0	1,550.00
19/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	738	1	1	1	0.00
19/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2325	2	2	2	0.00
19/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	836	1	1	1	17,000.00

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19/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3676	4	4	4	0.00
19/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	946	1	1	1	500.00
19/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2602	3	3	3	0.00
19/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	311	0	0	0	500.00
19/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	35	0	0	0	1,000.00
19/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2530	2	3	2	0.00
19/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1695	2	2	2	0.00
19/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3421	3	3	3	0.00
19/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2710	3	3	3	0.00
19/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2638	3	3	3	0.00
19/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2674	3	3	3	0.00
19/02/2024	2032 On 01-August-24			Bond Future	11.13	88.4232	88.3042	88.4232	0.00
19/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2073	2	2	2	0.00
19/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2098	2	2	2	0.00
19/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2048	2	2	2	0.00
19/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2029	2	2	2	0.00
19/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1987	2	2	2	0.00
19/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2008	2	2	2	0.00
19/02/2024	2032 On 07-November-24			Bond Future	11.25	86.3183	86.1968	86.3183	1,525.00
19/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3175	3	3	3	0.00
19/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3201	3	3	3	0.00
19/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3148	3	3	3	0.00
19/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9220	9	9	9	0.00
19/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3613	4	4	4	1,615.00
19/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	449	0	0	0	1,615.00
19/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1880	2	2	2	0.00
19/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2155	2	2	2	0.00
19/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2121	2	2	2	0.00
19/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2138	2	2	2	0.00
19/02/2024	2032 On 06-February-25			Bond Future	11.37	88.1638	88.0400	88.1638	0.00
19/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3504	4	4	4	0.00
19/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2012	2	2	2	0.00
19/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
19/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3155	3	3	3	0.00
19/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3155	3	3	3	0.00

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19/02/2024	2033 On 02-May-24			Bond Future	121.51	121.4318	121.5133	121.4318	2,042.00
19/02/2024	2033 On 01-August-24			Bond Future	124.21	124.1254	124.2090	124.1254	5,737.00
19/02/2024	2033 On 07-November-24			Bond Future	125.64	125.5579	125.6439	125.5579	0.00
19/02/2024	2033 On 06-February-25			Bond Future	128.36	128.2743	128.3626	128.2743	0.00
19/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3423	3	3	3	0.00
19/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
19/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2037 On 02-May-24			Bond Future	12.19	78.8126	78.6565	78.8126	83,571.00
19/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	267	0	0	0	0.00
19/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	259	0	0	0	0.00
19/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	276	0	0	0	0.00
19/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4332	4	4	4	0.00
19/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4428	4	4	4	0.00
19/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4380	4	4	4	0.00
19/02/2024	2037 On 01-August-24			Bond Future	12.31	76.2858	76.1263	76.2858	72,241.00
19/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1932	2	2	2	0.00
19/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1907	2	2	2	0.00
19/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1957	2	2	2	1,383.00
19/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7771	8	8	8	0.00
19/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5312	5	5	5	0.00
19/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1076	1	1	1	1,383.00
19/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	544	1	1	1	1,383.00
19/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3024	3	3	3	0.00
19/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3080	3	3	3	0.00
19/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3052	3	3	3	0.00
19/02/2024	2037 On 07-November-24			Bond Future	12.45	78.0641	77.9012	78.0641	9,175.00
19/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3592	4	4	4	0.00
19/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3563	4	4	4	0.00
19/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3621	4	4	4	0.00
19/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2913	3	3	3	0.00
19/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2955	3	3	3	0.00
19/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2934	3	3	3	0.00

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19/02/2024	2037 On 06-February-25			Bond Future	12.59	75.4726	75.3065	75.4726	0.00
19/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4144	4	4	4	0.00
19/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3298	3	3	3	0.00
19/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
19/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3926	4	4	4	0.00
19/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3926	4	4	4	0.00
19/02/2024	2038 On 02-May-24			Bond Future	132.70	132.6377	132.6957	132.6377	5,122.00
19/02/2024	2038 On 01-August-24			Bond Future	133.58	133.5181	133.5775	133.5181	0.00
19/02/2024	2038 On 07-November-24			Bond Future	136.73	136.6666	136.7277	136.6666	0.00
19/02/2024	2038 On 06-February-25			Bond Future	137.57	137.5087	137.5716	137.5087	0.00
19/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2342	2	2	2	0.00
19/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
19/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
19/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2040 On 02-May-24			Bond Future	12.50	78.6188	78.5123	78.6188	152,200.00
19/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	187	0	0	0	0.00
19/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	193	0	0	0	0.00
19/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	180	0	0	0	0.00
19/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5423	5	5	5	0.00
19/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5314	5	5	5	0.00
19/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5368	5	5	5	0.00
19/02/2024	2040 On 01-August-24			Bond Future	12.63	75.8374	75.7286	75.8374	3,312.00
19/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1876	2	2	2	0.00
19/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1901	2	2	2	0.00
19/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1851	2	2	2	0.00
19/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3550	4	4	4	0.00
19/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3487	3	3	3	0.00
19/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3518	3	4	3	0.00
19/02/2024	2040 On 07-November-24			Bond Future	12.77	77.6051	77.4941	77.6051	8,677.00
19/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3619	4	4	4	0.00
19/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3649	4	4	4	0.00
19/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3590	4	4	4	0.00
19/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3199	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3153	3	3	3	0.00
19/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3176	3	3	3	0.00
19/02/2024	2040 On 06-February-25			Bond Future	12.91	74.7529	74.6398	74.7529	0.00
19/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4067	4	4	4	0.00
19/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3852	4	4	4	0.00
19/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
19/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4162	4	4	4	0.00
19/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4162	4	4	4	0.00
19/02/2024	2044 On 02-May-24			Bond Future	12.60	74.5979	74.4627	74.5979	82,076.00
19/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	164	0	0	0	0.00
19/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	158	0	0	0	0.00
19/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	171	0	0	0	0.00
19/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1503	2	2	2	0.00
19/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2249	2	2	2	0.00
19/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3123	3	3	3	0.00
19/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	988	1	1	1	10,030.00
19/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1449	1	1	1	10,030.00
19/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2081	2	2	2	4,200.00
19/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5656	6	6	6	0.00
19/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5769	6	6	6	0.00
19/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5712	6	6	6	0.00
19/02/2024	2044 On 01-August-24			Bond Future	12.73	71.8535	71.7153	71.8535	31,914.00
19/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1521	2	2	2	0.00
19/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1498	2	1	2	0.00
19/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1543	2	2	2	0.00
19/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3925	4	4	4	0.00
19/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3995	4	4	4	0.00
19/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3960	4	4	4	0.00
19/02/2024	2044 On 07-November-24			Bond Future	12.86	73.5283	73.3870	73.5283	0.00
19/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3583	4	4	4	0.00
19/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3553	4	4	4	0.00
19/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3613	4	4	4	0.00
19/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3300	3	3	3	0.00
19/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3346	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3323	3	3	3	0.00
19/02/2024	2044 On 06-February-25			Bond Future	13.00	70.7142	70.5702	70.7142	0.00
19/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3994	4	4	4	0.00
19/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3883	4	4	4	0.00
19/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
19/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4261	4	4	4	0.00
19/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4261	4	4	4	0.00
19/02/2024	2046 On 02-May-24			Bond Future	113.73	114.0907	113.7253	114.0907	16,140.00
19/02/2024	2046 On 01-August-24			Bond Future	116.25	116.6215	116.2481	116.6215	0.00
19/02/2024	2046 On 07-November-24			Bond Future	116.79	117.1742	116.7924	117.1742	0.00
19/02/2024	2046 On 06-February-25			Bond Future	119.32	119.7083	119.3185	119.7083	0.00
19/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5308	6	5	6	0.00
19/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
19/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
19/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2050 On 02-May-24			Bond Future	115.74	115.6583	115.7414	115.6583	14,107.00
19/02/2024	2050 On 01-August-24			Bond Future	116.01	115.9273	116.0123	115.9273	0.00
19/02/2024	2050 On 07-November-24			Bond Future	118.75	118.6609	118.7484	118.6609	0.00
19/02/2024	2050 On 06-February-25			Bond Future	118.96	118.8711	118.9610	118.8711	0.00
19/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3361	3	3	3	0.00
19/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
19/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
19/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
19/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	AL37 On 02-May-24			Index Future	950.69	952.2720	950.6860	952.2720	0.00
19/02/2024	AL37 On 01-August-24			Index Future	971.55	973.1670	971.5490	973.1670	0.00
19/02/2024	AL37 On 07-November-24			Index Future	994.24	995.8820	994.2350	995.8820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	AL37 On 06-February-25			Index Future	1015.55	1017.2170	1015.5450	1017.2170	0.00
19/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
19/02/2024	AL7T On 02-May-24			Index Future	1100.32	1102.0990	1100.3220	1102.0990	0.00
19/02/2024	AL7T On 01-August-24			Index Future	1124.47	1126.2820	1124.4680	1126.2820	0.00
19/02/2024	AL7T On 07-November-24			Index Future	1150.73	1152.5700	1150.7260	1152.5700	0.00
19/02/2024	AL7T On 06-February-25			Index Future	1175.39	1177.2630	1175.3900	1177.2630	0.00
19/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
19/02/2024	ALBI On 02-May-24			Index Future	954.95	956.2730	954.9530	956.2730	97.00
19/02/2024	ALBI On 01-August-24			Index Future	975.91	977.2560	975.9090	977.2560	0.00
19/02/2024	ALBI On 07-November-24			Index Future	998.70	1000.0660	998.6970	1000.0660	0.00
19/02/2024	ALBI On 06-February-25			Index Future	1020.10	1021.4910	1020.1030	1021.4910	0.00
19/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
19/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	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
19/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	ES33 On 02-May-24			Bond Future	12.61	73.6196	73.4239	73.6196	0.00
19/02/2024	ES33 On 01-August-24			Bond Future	12.76	75.2527	75.0527	75.2527	0.00
19/02/2024	ES33 On 07-November-24			Bond Future	12.94	73.2238	73.0194	73.2238	0.00
19/02/2024	ES33 On 06-February-25			Bond Future	13.12	74.8055	74.5969	74.8055	0.00
19/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	865	1	1	1	0.00
19/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/02/2024	ES33 On 02-May-25			Bond Future	12.73	74.6217	74.6217	74.6217	0.00
19/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
19/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/02/2024	ES42 On 02-May-24			Bond Future	13.13	68.7488	68.6003	68.7488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	ES42 On 01-August-24			Bond Future	13.27	70.2736	70.1219	70.2736	0.00
19/02/2024	ES42 On 07-November-24			Bond Future	13.43	67.6614	67.5064	67.6614	0.00
19/02/2024	ES42 On 06-February-25			Bond Future	13.59	69.1210	68.9629	69.1210	0.00
19/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	569	1	1	1	0.00
19/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
19/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
19/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/02/2024	GOVI On 02-May-24			GOVI	941.01	942.3100	941.0080	942.3100	724.00
19/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	99820	9	10	9	0.00
19/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	99720	9	10	9	0.00
19/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	99620	9	10	9	0.00
19/02/2024	GOVI On 01-August-24			GOVI	961.66	962.9870	961.6580	962.9870	0.00
19/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	182880	20	18	20	0.00
19/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	182780	20	18	20	0.00
19/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	182680	20	18	20	0.00
19/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 07-November-24			GOVI	984.11	985.4650	984.1140	985.4650	0.00
19/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	353240	37	35	37	0.00
19/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	353140	37	35	37	0.00
19/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	353340	37	35	37	0.00
19/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 06-February-25			GOVI	1005.21	1006.5770	1005.2070	1006.5770	0.00
19/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	332070	35	33	35	0.00
19/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
19/02/2024	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
19/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2024	IGOV On 02-May-24			Index Future	348.75	348.9360	348.7490	348.9360	590.00
19/02/2024	IGOV On 01-August-24			Index Future	356.49	356.6760	356.4860	356.6760	0.00
19/02/2024	IGOV On 07-November-24			Index Future	364.90	365.0900	364.8990	365.0900	0.00
19/02/2024	IGOV On 06-February-25			Index Future	372.80	372.9910	372.8000	372.9910	0.00
19/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
19/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
19/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
19/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
19/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7100	91.7000	91.7100	0.00
19/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7900	91.7600	91.7900	0.00
19/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7900	91.7600	91.7900	0.00
19/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.9700	91.9100	91.9700	0.00
19/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.75	92.3200	92.2500	92.3200	0.00
19/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.66	92.3700	92.3400	92.3700	0.00
19/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.5000	92.4800	92.5000	0.00
19/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.57	92.4400	92.4300	92.4400	0.00
19/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.59	92.4400	92.4100	92.4400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R035 On 02-May-24			Bond Future	11.80	84.2382	84.0270	84.2382	159,072.00
19/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	390	0	0	0	0.00
19/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	402	0	0	0	0.00
19/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	379	0	0	0	0.00
19/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3664	4	4	4	0.00
19/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3576	3	4	3	0.00
19/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3620	3	4	3	0.00
19/02/2024	R035 On 01-August-24			Bond Future	11.90	86.0866	85.8709	86.0866	0.00
19/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2125	2	2	2	0.00
19/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2151	2	2	2	0.00
19/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2098	2	2	2	0.00
19/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2695	3	3	3	0.00
19/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2643	3	3	3	0.00
19/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2669	3	3	3	0.00
19/02/2024	R035 On 07-November-24			Bond Future	12.04	83.5794	83.3589	83.5794	19,784.00
19/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3442	4	3	4	0.00
19/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3471	4	3	4	0.00
19/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3413	4	3	4	0.00
19/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2758	3	3	3	0.00
19/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2716	3	3	3	0.00
19/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2737	3	3	3	0.00
19/02/2024	R035 On 06-February-25			Bond Future	12.18	85.3670	85.1420	85.3670	0.00
19/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3819	4	4	4	0.00
19/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2698	3	3	3	0.00
19/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
19/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3739	4	4	4	0.00
19/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3739	4	4	4	0.00
19/02/2024	R053 On 02-May-24			Bond Future	12.47	94.7345	94.5552	94.7345	5,189.00
19/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4804	5	5	5	0.00
19/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4752	5	5	5	0.00
19/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4856	5	5	5	0.00
19/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	878	1	1	1	0.00
19/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	908	1	1	1	0.00
19/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	893	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R053 On 01-August-24			Bond Future	12.59	96.8131	96.6299	96.8131	0.00
19/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5827	6	6	6	0.00
19/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5874	6	6	6	0.00
19/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5780	6	6	6	0.00
19/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2014	2	2	2	0.00
19/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1975	2	2	2	0.00
19/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1995	2	2	2	0.00
19/02/2024	R053 On 07-November-24			Bond Future	12.72	93.1986	93.0115	93.1986	0.00
19/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4654	5	5	5	0.00
19/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4614	5	5	5	0.00
19/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4693	5	5	5	0.00
19/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4045	4	4	4	0.00
19/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4105	4	4	4	0.00
19/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4075	4	4	4	0.00
19/02/2024	R053 On 06-February-25			Bond Future	12.85	95.1899	94.9991	95.1899	0.00
19/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5466	6	5	6	0.00
19/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4847	5	5	5	0.00
19/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
19/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5481	6	5	6	0.00
19/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5481	6	5	6	0.00
19/02/2024	R186 On 02-May-24			Bond Future	8.90	107.6501	107.6122	107.6501	94,331.00
19/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	11	0	0	0	0.00
19/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	10	0	0	0	0.00
19/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	12	0	0	0	0.00
19/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2020	2	2	2	2,030.00
19/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3471	4	3	4	0.00
19/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	18	0	0	0	2,030.00
19/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	89	0	0	0	0.00
19/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2127	2	2	2	0.00
19/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2173	2	2	2	0.00
19/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2150	2	2	2	0.00
19/02/2024	R186 On 01-August-24			Bond Future	8.90	104.7039	104.6652	104.7039	0.00
19/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	587	1	1	1	0.00
19/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	576	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	598	1	1	1	0.00
19/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1019	1	1	1	0.00
19/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1041	1	1	1	0.00
19/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1030	1	1	1	0.00
19/02/2024	R186 On 07-November-24			Bond Future	8.91	107.1457	107.1064	107.1457	44,477.00
19/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1256	1	1	1	0.00
19/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1268	1	1	1	0.00
19/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1243	1	1	1	0.00
19/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	821	1	1	1	0.00
19/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	808	1	1	1	0.00
19/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	814	1	1	1	0.00
19/02/2024	R186 On 06-February-25			Bond Future	8.95	104.1218	104.0820	104.1218	0.00
19/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1139	1	1	1	0.00
19/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	996	1	1	1	0.00
19/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
19/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	965	1	1	1	0.00
19/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	980	1	1	1	0.00
19/02/2024	R202 On 02-May-24			Bond Future	260.61	260.6461	260.6116	260.6461	4,848.00
19/02/2024	R202 On 01-August-24			Bond Future	261.32	261.3502	261.3155	261.3502	0.00
19/02/2024	R202 On 07-November-24			Bond Future	267.48	267.5134	267.4785	267.5134	6.00
19/02/2024	R202 On 06-February-25			Bond Future	268.05	268.0884	268.0537	268.0884	0.00
19/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1264	1	1	1	0.00
19/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
19/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
19/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/02/2024	R209 On 02-May-24			Bond Future	11.93	65.2066	64.9968	65.2066	13,127.00
19/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	204	0	0	0	0.00
19/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	211	0	0	0	0.00
19/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	197	0	0	0	0.00
19/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3856	4	4	4	0.00
19/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3770	4	4	4	0.00
19/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3813	4	4	4	0.00
19/02/2024	R209 On 01-August-24			Bond Future	12.03	66.6374	66.4230	66.6374	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
19/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1536	2	2	2	0.00
19/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1557	2	2	2	0.00
19/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1515	2	2	2	0.00
19/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2687	3	3	3	0.00
19/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2636	3	3	3	0.00
19/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2661	3	3	3	0.00
19/02/2024	R209 On 07-November-24			Bond Future	12.16	65.0346	64.8154	65.0346	5,237.00
19/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2884	3	3	3	0.00
19/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2860	3	3	3	0.00
19/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2909	3	3	3	0.00
19/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2581	2	3	2	0.00
19/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2621	3	3	3	0.00
19/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2601	3	3	3	0.00
19/02/2024	R209 On 06-February-25			Bond Future	12.28	66.4250	66.2013	66.4250	0.00
19/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3374	4	3	4	0.00
19/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2681	3	3	3	0.00
19/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
19/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3382	3	3	3	0.00
19/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3382	3	3	3	0.00
19/02/2024	R210 On 02-May-24			Bond Future	234.39	234.4242	234.3893	234.4242	198.00
19/02/2024	R210 On 01-August-24			Bond Future	239.59	239.6242	239.5888	239.6242	300.00
19/02/2024	R210 On 07-November-24			Bond Future	241.91	241.9444	241.9089	241.9444	60.00
19/02/2024	R210 On 06-February-25			Bond Future	247.14	247.1776	247.1423	247.1776	0.00
19/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7532	8	8	8	0.00
19/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
19/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
19/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
19/02/2024	R213 On 02-May-24			Bond Future	10.67	83.9495	83.8222	83.9495	27,114.00
19/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	479	1	0	1	0.00
19/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	466	1	0	1	0.00
19/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	493	1	0	1	0.00
19/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2078	2	2	2	0.00
19/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2138	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2108	2	2	2	0.00
19/02/2024	R213 On 01-August-24			Bond Future	10.75	85.7916	85.6615	85.7916	0.00
19/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2042	2	2	2	0.00
19/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2019	2	2	2	0.00
19/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1995	2	2	2	0.00
19/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1553	2	2	2	0.00
19/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1536	1	2	1	0.00
19/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1519	1	2	1	0.00
19/02/2024	R213 On 07-November-24			Bond Future	10.86	84.2317	84.0989	84.2317	16,004.00
19/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3127	3	3	3	0.00
19/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3152	3	3	3	0.00
19/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3102	3	3	3	0.00
19/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1730	2	2	2	0.00
19/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1702	2	2	2	0.00
19/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1716	2	2	2	0.00
19/02/2024	R213 On 06-February-25			Bond Future	10.98	86.0339	85.8986	86.0339	0.00
19/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3223	3	3	3	0.00
19/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1821	2	2	2	0.00
19/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
19/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2891	3	3	3	0.00
19/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2891	3	3	3	0.00
19/02/2024	R214 On 02-May-24			Bond Future	12.32	60.4291	60.2891	60.4291	23,477.00
19/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	156	0	0	0	0.00
19/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	162	0	0	0	0.00
19/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	150	0	0	0	0.00
19/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5441	6	5	6	0.00
19/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3080	3	3	3	0.00
19/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	966	1	1	1	10,000.00
19/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1007	1	1	1	5,110.00
19/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1854	2	2	2	0.00
19/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	563	1	1	1	15,110.00
19/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1909	2	2	2	0.00
19/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	172	0	0	0	15,110.00
19/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4418	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
19/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4324	4	4	4	0.00
19/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4371	4	4	4	0.00
19/02/2024	R214 On 01-August-24			Bond Future	12.42	61.7551	61.6121	61.7551	0.00
19/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1555	2	2	2	0.00
19/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1512	2	2	2	0.00
19/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1534	2	2	2	0.00
19/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2711	3	3	3	0.00
19/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2738	3	3	3	0.00
19/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2685	3	3	3	0.00
19/02/2024	R214 On 07-November-24			Bond Future	12.54	59.8887	59.7425	59.8887	0.00
19/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2931	3	3	3	0.00
19/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2906	3	3	3	0.00
19/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2957	3	3	3	0.00
19/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2605	3	3	3	0.00
19/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2645	3	3	3	0.00
19/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2625	3	3	3	0.00
19/02/2024	R214 On 06-February-25			Bond Future	12.67	61.1695	61.0204	61.1695	0.00
19/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3293	3	3	3	0.00
19/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3114	3	3	3	0.00
19/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
19/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3473	3	3	3	0.00
19/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3473	3	3	3	0.00
19/02/2024	R248 On 02-May-24			Bond Future	12.52	73.2775	73.1682	73.2775	245,556.00
19/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	86	0	0	0	0.00
19/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	89	0	0	0	0.00
19/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	83	0	0	0	0.00
19/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	65	0	0	0	0.00
19/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1370	1	1	1	0.00
19/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4058	4	4	4	0.00
19/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	590	1	1	1	0.00
19/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2045	2	2	2	0.00
19/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6914	7	7	7	0.00
19/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6535	6	7	6	0.00
19/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6410	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
19/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6472	6	6	6	0.00
19/02/2024	R248 On 01-August-24			Bond Future	12.63	74.8854	74.7737	74.8854	13,000.00
19/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1757	2	2	2	0.00
19/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1782	2	2	2	0.00
19/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1733	2	2	2	0.00
19/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3598	4	4	4	0.00
19/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3531	3	4	3	0.00
19/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3564	4	4	4	0.00
19/02/2024	R248 On 07-November-24			Bond Future	12.76	72.1804	72.0664	72.1804	0.00
19/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3425	4	3	4	0.00
19/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3455	4	3	4	0.00
19/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3395	3	3	3	0.00
19/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3287	3	3	3	0.00
19/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3237	3	3	3	0.00
19/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3262	3	3	3	0.00
19/02/2024	R248 On 06-February-25			Bond Future	12.90	73.7238	73.6076	73.7238	0.00
19/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3426	3	3	3	0.00
19/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4434	4	4	4	0.00
19/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
19/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4211	4	4	4	0.00
19/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4211	4	4	4	0.00
19/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00