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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/02/2024 TO: 20/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	2025 On 02-May-24			Bond Future	179.42	179.4003	179.4242	179.4003	9,015.00
20/02/2024	2025 On 01-August-24			Bond Future	181.57	181.5474	181.5719	181.5474	0.00
20/02/2024	2025 On 07-November-24			Bond Future	185.86	185.8295	185.8552	185.8295	75.00
20/02/2024	2029 On 02-May-24			Bond Future	129.42	129.4069	129.4187	129.4069	7,165.00
20/02/2024	2029 On 01-August-24			Bond Future	132.29	132.2776	132.2898	132.2776	728.00
20/02/2024	2029 On 07-November-24			Bond Future	134.01	133.9993	134.0123	133.9993	66.00
20/02/2024	2029 On 06-February-25			Bond Future	136.91	136.8987	136.9124	136.8987	0.00
20/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4512	4	5	4	0.00
20/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
20/02/2024	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
20/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2030 On 02-May-24			Bond Future	10.16	92.8016	92.8891	92.8016	135,510.00
20/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	491	0	0	0	0.00
20/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	478	0	0	0	0.00
20/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	505	0	1	0	0.00
20/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1085	1	1	1	1,000.00
20/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6830	7	7	7	0.00
20/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	308	0	0	0	1,000.00
20/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2909	3	3	3	1,080.00
20/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8402	8	8	8	0.00
20/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2284	2	2	2	500.00
20/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3917	4	4	4	500.00
20/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11083	11	11	11	0.00
20/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
20/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	161	0	0	0	0.00
20/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	462	0	0	0	0.00
20/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
20/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	307	0	0	0	0.00
20/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1088	1	1	1	0.00
20/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	17	0	0	0	1,000.00
20/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2348	2	2	2	0.00
20/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1846	2	2	2	0.00
20/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1901	2	2	2	0.00
20/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1873	2	2	2	0.00
20/02/2024	2030 On 01-August-24			Bond Future	10.24	90.8322	90.9217	90.8322	0.00
20/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1914	2	2	2	0.00
20/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1891	2	2	2	0.00
20/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1937	2	2	2	0.00
20/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1339	1	1	1	0.00
20/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1370	1	1	1	0.00
20/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1354	1	1	1	0.00
20/02/2024	2030 On 07-November-24			Bond Future	10.32	92.9505	93.0423	92.9505	1,652.00
20/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3032	3	3	3	0.00
20/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3008	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
20/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3056	3	3	3	0.00
20/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1445	1	1	1	0.00
20/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1469	2	1	2	0.00
20/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1457	1	1	1	0.00
20/02/2024	2030 On 06-February-25			Bond Future	10.42	90.9290	91.0232	90.9290	0.00
20/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2861	3	3	3	0.00
20/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1943	2	2	2	0.00
20/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
20/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2548	3	3	3	0.00
20/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2548	3	3	3	0.00
20/02/2024	2032 On 02-May-24			Bond Future	11.00	86.4082	86.5596	86.4082	126,409.00
20/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	417	0	0	0	0.00
20/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	430	0	0	0	0.00
20/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	405	0	0	0	0.00
20/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	225	0	0	0	1,000.00
20/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	950	1	1	1	1,000.00
20/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8395	8	8	8	0.00
20/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3993	4	4	4	0.00
20/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1871	2	2	2	0.00
20/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	444	0	0	0	500.00
20/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2090	2	2	2	0.00
20/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	181	0	0	0	8,500.00
20/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2318	2	2	2	1,550.00
20/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	559	1	1	1	1,550.00
20/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10193	10	10	10	0.00
20/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	471	0	0	0	500.00
20/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1521	1	2	1	500.00
20/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9518	9	10	9	0.00
20/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	14	0	0	0	500.00
20/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1087	1	1	1	0.00
20/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
20/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	682	1	1	1	0.00
20/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2210	2	2	2	0.00
20/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	774	1	1	1	17,000.00

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20/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3539	4	4	4	0.00
20/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	879	1	1	1	500.00
20/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2481	3	2	3	0.00
20/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	282	0	0	0	500.00
20/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	30	0	0	0	1,000.00
20/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2411	3	2	3	0.00
20/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1598	2	2	2	0.00
20/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3287	3	3	3	0.00
20/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2588	3	3	3	0.00
20/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2516	3	3	3	0.00
20/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2552	3	3	3	0.00
20/02/2024	2032 On 01-August-24			Bond Future	11.09	88.3042	88.4589	88.3042	0.00
20/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2148	2	2	2	0.00
20/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2173	2	2	2	0.00
20/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2123	2	2	2	0.00
20/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1948	2	2	2	0.00
20/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1907	2	2	2	0.00
20/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1928	2	2	2	0.00
20/02/2024	2032 On 07-November-24			Bond Future	11.21	86.1968	86.3555	86.1968	1,525.00
20/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3262	3	3	3	0.00
20/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3289	3	3	3	0.00
20/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3235	3	3	3	0.00
20/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9358	9	9	9	0.00
20/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3707	4	4	4	1,615.00
20/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	428	0	0	0	1,615.00
20/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1815	2	2	2	0.00
20/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2084	2	2	2	0.00
20/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2050	2	2	2	0.00
20/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2067	2	2	2	0.00
20/02/2024	2032 On 06-February-25			Bond Future	11.33	88.0400	88.2023	88.0400	0.00
20/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3599	4	4	4	0.00
20/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1944	2	2	2	0.00
20/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
20/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3151	3	3	3	0.00
20/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3151	3	3	3	0.00

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20/02/2024	2033 On 02-May-24			Bond Future	121.50	121.5133	121.4976	121.5133	2,042.00
20/02/2024	2033 On 01-August-24			Bond Future	124.19	124.2090	124.1930	124.2090	5,737.00
20/02/2024	2033 On 07-November-24			Bond Future	125.63	125.6439	125.6278	125.6439	0.00
20/02/2024	2033 On 06-February-25			Bond Future	128.35	128.3626	128.3466	128.3626	0.00
20/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3407	3	3	3	0.00
20/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
20/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2037 On 02-May-24			Bond Future	12.15	78.6565	78.8811	78.6565	83,373.00
20/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	295	0	0	0	0.00
20/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	286	0	0	0	0.00
20/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	305	0	0	0	0.00
20/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4136	4	4	4	0.00
20/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4231	4	4	4	0.00
20/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4183	4	4	4	0.00
20/02/2024	2037 On 01-August-24			Bond Future	12.27	76.1263	76.3559	76.1263	72,241.00
20/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2028	2	2	2	0.00
20/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2003	2	2	2	0.00
20/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2054	2	2	2	1,383.00
20/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7965	8	8	8	0.00
20/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5479	5	5	5	0.00
20/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1013	1	1	1	1,383.00
20/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	507	1	1	1	1,383.00
20/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2892	3	3	3	0.00
20/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2946	3	3	3	0.00
20/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2919	3	3	3	0.00
20/02/2024	2037 On 07-November-24			Bond Future	12.40	77.9012	78.1364	77.9012	9,175.00
20/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3717	4	4	4	0.00
20/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3687	4	4	4	0.00
20/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3746	4	4	4	0.00
20/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2803	3	3	3	0.00
20/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2844	3	3	3	0.00
20/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2824	3	3	3	0.00

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20/02/2024	2037 On 06-February-25			Bond Future	12.54	75.3065	75.5470	75.3065	0.00
20/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4275	4	4	4	0.00
20/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3189	3	3	3	0.00
20/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
20/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3921	4	4	4	0.00
20/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3921	4	4	4	0.00
20/02/2024	2038 On 02-May-24			Bond Future	132.90	132.6957	132.9036	132.6957	5,122.00
20/02/2024	2038 On 01-August-24			Bond Future	133.79	133.5775	133.7902	133.5775	0.00
20/02/2024	2038 On 07-November-24			Bond Future	136.95	136.7277	136.9460	136.7277	0.00
20/02/2024	2038 On 06-February-25			Bond Future	137.80	137.5716	137.7950	137.5716	0.00
20/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2565	2	3	2	0.00
20/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
20/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
20/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2040 On 02-May-24			Bond Future	12.43	78.5123	78.9204	78.5123	151,127.00
20/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	227	0	0	0	0.00
20/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	235	0	0	0	0.00
20/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	219	0	0	0	0.00
20/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5054	5	5	5	0.00
20/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4948	5	5	5	0.00
20/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5001	5	5	5	0.00
20/02/2024	2040 On 01-August-24			Bond Future	12.55	75.7286	76.1457	75.7286	3,312.00
20/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2048	2	2	2	0.00
20/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2074	2	2	2	0.00
20/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2022	2	2	2	0.00
20/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3303	4	3	4	0.00
20/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3243	3	3	3	0.00
20/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3273	4	3	4	0.00
20/02/2024	2040 On 07-November-24			Bond Future	12.69	77.4941	77.9211	77.4941	8,677.00
20/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3849	4	4	4	0.00
20/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3880	4	4	4	0.00
20/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3818	4	4	4	0.00
20/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3001	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
20/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2957	3	3	3	0.00
20/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2979	3	3	3	0.00
20/02/2024	2040 On 06-February-25			Bond Future	12.83	74.6398	75.0763	74.6398	0.00
20/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4299	4	4	4	0.00
20/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3648	4	4	4	0.00
20/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
20/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4157	4	4	4	0.00
20/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4157	4	4	4	0.00
20/02/2024	2044 On 02-May-24			Bond Future	12.53	74.4627	74.8996	74.4627	82,076.00
20/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	203	0	0	0	0.00
20/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	196	0	0	0	0.00
20/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	211	0	0	0	0.00
20/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1701	2	2	2	0.00
20/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2499	2	2	2	0.00
20/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3419	3	3	3	0.00
20/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	848	1	1	1	10,030.00
20/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1262	1	1	1	10,030.00
20/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1842	2	2	2	4,200.00
20/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5259	6	5	6	0.00
20/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5370	6	5	6	0.00
20/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5314	6	5	6	0.00
20/02/2024	2044 On 01-August-24			Bond Future	12.64	71.7153	72.1618	71.7153	31,914.00
20/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1684	2	2	2	0.00
20/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1660	1	2	1	0.00
20/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1708	2	2	2	0.00
20/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3643	4	4	4	0.00
20/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3710	4	4	4	0.00
20/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3676	4	4	4	0.00
20/02/2024	2044 On 07-November-24			Bond Future	12.78	73.3870	73.8443	73.3870	0.00
20/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3826	4	4	4	0.00
20/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3795	4	4	4	0.00
20/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3857	4	4	4	0.00
20/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3087	3	3	3	0.00
20/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3131	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
20/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3109	3	3	3	0.00
20/02/2024	2044 On 06-February-25			Bond Future	12.91	70.5702	71.0375	70.5702	0.00
20/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4242	4	4	4	0.00
20/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3663	4	4	4	0.00
20/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
20/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4256	4	4	4	0.00
20/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4256	4	4	4	0.00
20/02/2024	2046 On 02-May-24			Bond Future	113.71	113.7253	113.7102	113.7253	16,115.00
20/02/2024	2046 On 01-August-24			Bond Future	116.23	116.2481	116.2328	116.2481	0.00
20/02/2024	2046 On 07-November-24			Bond Future	116.78	116.7924	116.7772	116.7924	0.00
20/02/2024	2046 On 06-February-25			Bond Future	119.30	119.3185	119.3035	119.3185	0.00
20/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5293	5	5	5	0.00
20/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
20/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
20/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2050 On 02-May-24			Bond Future	115.82	115.7414	115.8245	115.7414	14,107.00
20/02/2024	2050 On 01-August-24			Bond Future	116.10	116.0123	116.0976	116.0123	0.00
20/02/2024	2050 On 07-November-24			Bond Future	118.84	118.7484	118.8360	118.7484	0.00
20/02/2024	2050 On 06-February-25			Bond Future	119.05	118.9610	119.0508	118.9610	0.00
20/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3451	3	3	3	0.00
20/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
20/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
20/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
20/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	AL37 On 02-May-24			Index Future	951.59	950.6860	951.5910	950.6860	0.00
20/02/2024	AL37 On 01-August-24			Index Future	972.48	971.5490	972.4750	971.5490	0.00
20/02/2024	AL37 On 07-November-24			Index Future	995.19	994.2350	995.1860	994.2350	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
20/02/2024	AL37 On 06-February-25			Index Future	1016.52	1015.5450	1016.5200	1015.5450	0.00
20/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
20/02/2024	AL7T On 02-May-24			Index Future	1102.32	1100.3220	1102.3170	1100.3220	0.00
20/02/2024	AL7T On 01-August-24			Index Future	1126.51	1124.4680	1126.5080	1124.4680	0.00
20/02/2024	AL7T On 07-November-24			Index Future	1152.82	1150.7260	1152.8170	1150.7260	0.00
20/02/2024	AL7T On 06-February-25			Index Future	1177.53	1175.3900	1177.5300	1175.3900	0.00
20/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
20/02/2024	ALBI On 02-May-24			Index Future	957.64	954.9530	957.6410	954.9530	97.00
20/02/2024	ALBI On 01-August-24			Index Future	978.66	975.9090	978.6570	975.9090	0.00
20/02/2024	ALBI On 07-November-24			Index Future	1001.51	998.6970	1001.5130	998.6970	0.00
20/02/2024	ALBI On 06-February-25			Index Future	1022.98	1020.1030	1022.9830	1020.1030	0.00
20/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
20/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	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
20/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	ES33 On 02-May-24			Bond Future	12.58	73.4239	73.5893	73.4239	0.00
20/02/2024	ES33 On 01-August-24			Bond Future	12.72	75.0527	75.2218	75.0527	0.00
20/02/2024	ES33 On 07-November-24			Bond Future	12.90	73.0194	73.1928	73.0194	0.00
20/02/2024	ES33 On 06-February-25			Bond Future	13.08	74.5969	74.7743	74.5969	0.00
20/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1043	1	1	1	0.00
20/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/02/2024	ES33 On 02-May-25			Bond Future	12.73	74.6217	74.6217	74.6217	0.00
20/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
20/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/02/2024	ES42 On 02-May-24			Bond Future	13.07	68.6003	68.9215	68.6003	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
20/02/2024	ES42 On 01-August-24			Bond Future	13.20	70.1219	70.4502	70.1219	0.00
20/02/2024	ES42 On 07-November-24			Bond Future	13.36	67.5064	67.8428	67.5064	0.00
20/02/2024	ES42 On 06-February-25			Bond Future	13.52	68.9629	69.3068	68.9629	0.00
20/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	913	1	1	1	0.00
20/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
20/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
20/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/02/2024	GOVI On 02-May-24			GOVI	943.62	941.0080	943.6210	941.0080	724.00
20/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	73690	10	7	10	0.00
20/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	73590	10	7	10	0.00
20/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	73490	10	7	10	0.00
20/02/2024	GOVI On 01-August-24			GOVI	964.33	961.6580	964.3290	961.6580	0.00
20/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	209590	18	21	18	0.00
20/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	209490	18	21	18	0.00
20/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	209390	18	21	18	0.00
20/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 07-November-24			GOVI	986.85	984.1140	986.8510	984.1140	0.00
20/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	380610	35	38	35	0.00
20/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	380510	35	38	35	0.00
20/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	380710	35	38	35	0.00
20/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 06-February-25			GOVI	1008.01	1005.2070	1008.0060	1005.2070	0.00
20/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	360060	33	36	33	0.00
20/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
20/02/2024	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
20/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2024	IGOV On 02-May-24			Index Future	348.86	348.7490	348.8590	348.7490	590.00
20/02/2024	IGOV On 01-August-24			Index Future	356.60	356.4860	356.5990	356.4860	0.00
20/02/2024	IGOV On 07-November-24			Index Future	365.02	364.8990	365.0150	364.8990	0.00
20/02/2024	IGOV On 06-February-25			Index Future	372.92	372.8000	372.9200	372.8000	0.00
20/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
20/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
20/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
20/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
20/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
20/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
20/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.9100	91.9100	91.9100	0.00
20/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
20/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
20/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
20/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
20/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	R035 On 02-May-24			Bond Future	11.76	84.0270	84.2244	84.0270	158,773.00
20/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	423	0	0	0	0.00
20/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	435	0	0	0	0.00
20/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	411	0	0	0	0.00
20/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3499	4	3	4	0.00
20/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3412	4	3	4	0.00
20/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3456	4	3	4	0.00
20/02/2024	R035 On 01-August-24			Bond Future	11.87	85.8709	86.0726	85.8709	0.00
20/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2215	2	2	2	0.00
20/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2242	2	2	2	0.00
20/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2188	2	2	2	0.00
20/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2583	3	3	3	0.00
20/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2533	3	3	3	0.00
20/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2557	3	3	3	0.00
20/02/2024	R035 On 07-November-24			Bond Future	12.00	83.3589	83.5657	83.3589	19,784.00
20/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3552	3	4	3	0.00
20/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3582	3	4	3	0.00
20/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3522	3	4	3	0.00
20/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2660	3	3	3	0.00
20/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2620	3	3	3	0.00
20/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2640	3	3	3	0.00
20/02/2024	R035 On 06-February-25			Bond Future	12.14	85.1420	85.3536	85.1420	0.00
20/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3937	4	4	4	0.00
20/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2604	3	3	3	0.00
20/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
20/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3734	4	4	4	0.00
20/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3734	4	4	4	0.00
20/02/2024	R053 On 02-May-24			Bond Future	12.39	94.5552	95.1713	94.5552	5,189.00
20/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5268	5	5	5	0.00
20/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5214	5	5	5	0.00
20/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5322	5	5	5	0.00
20/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	728	1	1	1	0.00
20/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	754	1	1	1	0.00
20/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	740	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
20/02/2024	R053 On 01-August-24			Bond Future	12.50	96.6299	97.2596	96.6299	0.00
20/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6254	6	6	6	0.00
20/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6303	6	6	6	0.00
20/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6206	6	6	6	0.00
20/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1810	2	2	2	0.00
20/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1774	2	2	2	0.00
20/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1792	2	2	2	0.00
20/02/2024	R053 On 07-November-24			Bond Future	12.63	93.0115	93.6562	93.0115	0.00
20/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5004	5	5	5	0.00
20/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4963	5	5	5	0.00
20/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5045	5	5	5	0.00
20/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3752	4	4	4	0.00
20/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3809	4	4	4	0.00
20/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3780	4	4	4	0.00
20/02/2024	R053 On 06-February-25			Bond Future	12.76	94.9991	95.6580	94.9991	0.00
20/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5825	5	6	5	0.00
20/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4548	5	5	5	0.00
20/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
20/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5475	5	5	5	0.00
20/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5475	5	5	5	0.00
20/02/2024	R186 On 02-May-24			Bond Future	8.85	107.6122	107.7150	107.6122	94,597.00
20/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	13	0	0	0	0.00
20/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	12	0	0	0	0.00
20/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	14	0	0	0	0.00
20/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2109	2	2	2	2,030.00
20/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3571	3	4	3	0.00
20/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	15	0	0	0	2,030.00
20/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	76	0	0	0	0.00
20/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2026	2	2	2	0.00
20/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2073	2	2	2	0.00
20/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2049	2	2	2	0.00
20/02/2024	R186 On 01-August-24			Bond Future	8.85	104.6652	104.7704	104.6652	0.00
20/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	629	1	1	1	0.00
20/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	618	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
20/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	640	1	1	1	0.00
20/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	956	1	1	1	0.00
20/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	977	1	1	1	0.00
20/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	967	1	1	1	0.00
20/02/2024	R186 On 07-November-24			Bond Future	8.85	107.1064	107.2144	107.1064	44,477.00
20/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1317	1	1	1	0.00
20/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1330	1	1	1	0.00
20/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1304	1	1	1	0.00
20/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	773	1	1	1	0.00
20/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	761	1	1	1	0.00
20/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	767	1	1	1	0.00
20/02/2024	R186 On 06-February-25			Bond Future	8.88	104.0820	104.1928	104.0820	0.00
20/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1197	1	1	1	0.00
20/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	943	1	1	1	0.00
20/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
20/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	963	1	1	1	0.00
20/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	979	1	1	1	0.00
20/02/2024	R202 On 02-May-24			Bond Future	260.58	260.6116	260.5774	260.6116	4,848.00
20/02/2024	R202 On 01-August-24			Bond Future	261.28	261.3155	261.2806	261.3155	0.00
20/02/2024	R202 On 07-November-24			Bond Future	267.44	267.4785	267.4438	267.4785	6.00
20/02/2024	R202 On 06-February-25			Bond Future	268.02	268.0537	268.0191	268.0537	0.00
20/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1229	1	1	1	0.00
20/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
20/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
20/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/02/2024	R209 On 02-May-24			Bond Future	11.89	64.9968	65.1697	64.9968	13,127.00
20/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	223	0	0	0	0.00
20/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	230	0	0	0	0.00
20/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	215	0	0	0	0.00
20/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3702	4	4	4	0.00
20/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3617	4	4	4	0.00
20/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3659	4	4	4	0.00
20/02/2024	R209 On 01-August-24			Bond Future	11.99	66.4230	66.5997	66.4230	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
20/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1607	2	2	2	0.00
20/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1629	2	2	2	0.00
20/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1585	2	2	2	0.00
20/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2581	3	3	3	0.00
20/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2531	3	3	3	0.00
20/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2555	3	3	3	0.00
20/02/2024	R209 On 07-November-24			Bond Future	12.12	64.8154	64.9965	64.8154	5,237.00
20/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2977	3	3	3	0.00
20/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2952	3	3	3	0.00
20/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3003	3	3	3	0.00
20/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2494	3	2	3	0.00
20/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2532	3	3	3	0.00
20/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2513	3	3	3	0.00
20/02/2024	R209 On 06-February-25			Bond Future	12.24	66.2013	66.3865	66.2013	0.00
20/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3474	3	3	3	0.00
20/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2596	3	3	3	0.00
20/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
20/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3378	3	3	3	0.00
20/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3378	3	3	3	0.00
20/02/2024	R210 On 02-May-24			Bond Future	234.35	234.3893	234.3545	234.3893	198.00
20/02/2024	R210 On 01-August-24			Bond Future	239.55	239.5888	239.5535	239.5888	300.00
20/02/2024	R210 On 07-November-24			Bond Future	241.87	241.9089	241.8736	241.9089	60.00
20/02/2024	R210 On 06-February-25			Bond Future	247.11	247.1423	247.1070	247.1423	0.00
20/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7497	8	7	8	0.00
20/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
20/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
20/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
20/02/2024	R213 On 02-May-24			Bond Future	10.64	83.8222	83.9362	83.8222	26,826.00
20/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	506	0	1	0	0.00
20/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	492	0	0	0	0.00
20/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	520	0	1	0	0.00
20/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1991	2	2	2	0.00
20/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2050	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
20/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2020	2	2	2	0.00
20/02/2024	R213 On 01-August-24			Bond Future	10.72	85.6615	85.7781	85.6615	0.00
20/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2103	2	2	2	0.00
20/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2079	2	2	2	0.00
20/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2055	2	2	2	0.00
20/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1496	2	1	2	0.00
20/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1479	2	1	2	0.00
20/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1463	2	1	2	0.00
20/02/2024	R213 On 07-November-24			Bond Future	10.83	84.0989	84.2185	84.0989	16,004.00
20/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3196	3	3	3	0.00
20/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3221	3	3	3	0.00
20/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3170	3	3	3	0.00
20/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1679	2	2	2	0.00
20/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1652	2	2	2	0.00
20/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1665	2	2	2	0.00
20/02/2024	R213 On 06-February-25			Bond Future	10.95	85.8986	86.0210	85.8986	0.00
20/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3294	3	3	3	0.00
20/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1769	2	2	2	0.00
20/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
20/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2888	3	3	3	0.00
20/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2888	3	3	3	0.00
20/02/2024	R214 On 02-May-24			Bond Future	12.25	60.2891	60.5867	60.2891	21,519.00
20/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	185	0	0	0	0.00
20/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	192	0	0	0	0.00
20/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	179	0	0	0	0.00
20/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5711	5	6	5	0.00
20/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3302	3	3	3	0.00
20/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1082	1	1	1	10,000.00
20/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1126	1	1	1	5,110.00
20/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1676	2	2	2	0.00
20/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	487	1	0	1	15,110.00
20/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1728	2	2	2	0.00
20/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	143	0	0	0	15,110.00
20/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4149	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
20/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4057	4	4	4	0.00
20/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4103	4	4	4	0.00
20/02/2024	R214 On 01-August-24			Bond Future	12.35	61.6121	61.9162	61.6121	0.00
20/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1683	2	2	2	0.00
20/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1638	2	2	2	0.00
20/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1661	2	2	2	0.00
20/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2534	3	3	3	0.00
20/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2560	3	3	3	0.00
20/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2509	3	3	3	0.00
20/02/2024	R214 On 07-November-24			Bond Future	12.48	59.7425	60.0540	59.7425	0.00
20/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3097	3	3	3	0.00
20/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3071	3	3	3	0.00
20/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3123	3	3	3	0.00
20/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2461	3	2	3	0.00
20/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2499	3	2	3	0.00
20/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2480	3	2	3	0.00
20/02/2024	R214 On 06-February-25			Bond Future	12.60	61.0204	61.3387	61.0204	0.00
20/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3462	3	3	3	0.00
20/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2964	3	3	3	0.00
20/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
20/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3469	3	3	3	0.00
20/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3469	3	3	3	0.00
20/02/2024	R248 On 02-May-24			Bond Future	12.43	73.1682	73.6438	73.1682	245,556.00
20/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	112	0	0	0	0.00
20/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	116	0	0	0	0.00
20/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	108	0	0	0	0.00
20/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	86	0	0	0	0.00
20/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1582	1	2	1	0.00
20/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4430	4	4	4	0.00
20/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	486	1	0	1	0.00
20/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1782	2	2	2	0.00
20/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6459	7	6	7	0.00
20/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6084	7	6	7	0.00
20/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5961	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
20/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6023	6	6	6	0.00
20/02/2024	R248 On 01-August-24			Bond Future	12.54	74.7737	75.2598	74.7737	13,000.00
20/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1954	2	2	2	0.00
20/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1980	2	2	2	0.00
20/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1928	2	2	2	0.00
20/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3306	4	3	4	0.00
20/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3243	4	3	4	0.00
20/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3275	4	3	4	0.00
20/02/2024	R248 On 07-November-24			Bond Future	12.67	72.0664	72.5641	72.0664	0.00
20/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3689	3	4	3	0.00
20/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3720	3	4	3	0.00
20/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3658	3	4	3	0.00
20/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3051	3	3	3	0.00
20/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3005	3	3	3	0.00
20/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3028	3	3	3	0.00
20/02/2024	R248 On 06-February-25			Bond Future	12.80	73.6076	74.1162	73.6076	0.00
20/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3672	3	4	3	0.00
20/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4172	4	4	4	0.00
20/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
20/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4206	4	4	4	0.00
20/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4206	4	4	4	0.00
20/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00