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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/02/2024 TO: 21/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	2025 On 02-May-24			Bond Future	179.32	179.4242	179.3241	179.4242	9,015.00
21/02/2024	2025 On 01-August-24			Bond Future	181.47	181.5719	181.4700	181.5719	0.00
21/02/2024	2025 On 07-November-24			Bond Future	185.75	185.8552	185.7528	185.8552	75.00
21/02/2024	2029 On 02-May-24			Bond Future	129.39	129.4187	129.3923	129.4187	7,165.00
21/02/2024	2029 On 01-August-24			Bond Future	132.26	132.2898	132.2630	132.2898	728.00
21/02/2024	2029 On 07-November-24			Bond Future	133.99	134.0123	133.9863	134.0123	66.00
21/02/2024	2029 On 06-February-25			Bond Future	136.89	136.9124	136.8872	136.9124	0.00
21/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4487	5	4	5	0.00
21/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
21/02/2024	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
21/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2030 On 02-May-24			Bond Future	10.06	92.8891	93.2991	92.8891	135,060.00
21/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	620	0	1	0	0.00
21/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	604	0	1	0	0.00
21/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	636	1	1	1	0.00
21/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1297	1	1	1	1,000.00
21/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7234	7	7	7	0.00
21/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	401	0	0	0	1,000.00
21/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3246	3	3	3	1,080.00
21/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8810	8	9	8	0.00
21/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2591	2	3	2	500.00
21/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4285	4	4	4	500.00
21/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11493	11	11	11	0.00
21/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
21/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	119	0	0	0	0.00
21/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	359	0	0	0	0.00
21/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
21/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	233	0	0	0	0.00
21/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	890	1	1	1	0.00
21/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	11	0	0	0	1,000.00
21/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2031	2	2	2	0.00
21/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1567	2	2	2	0.00
21/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1617	2	2	2	0.00
21/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1592	2	2	2	0.00
21/02/2024	2030 On 01-August-24			Bond Future	10.13	90.9217	91.3409	90.9217	0.00
21/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2154	2	2	2	0.00
21/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2129	2	2	2	0.00
21/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2178	2	2	2	0.00
21/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1161	1	1	1	0.00
21/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1189	1	1	1	0.00
21/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1175	1	1	1	0.00
21/02/2024	2030 On 07-November-24			Bond Future	10.21	93.0423	93.4723	93.0423	1,652.00
21/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3303	3	3	3	0.00
21/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3278	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
21/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3329	3	3	3	0.00
21/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1287	1	1	1	0.00
21/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1310	1	1	1	0.00
21/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1299	1	1	1	0.00
21/02/2024	2030 On 06-February-25			Bond Future	10.30	91.0232	91.4633	91.0232	0.00
21/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3116	3	3	3	0.00
21/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1759	2	2	2	0.00
21/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
21/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2545	3	3	3	0.00
21/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2545	3	3	3	0.00
21/02/2024	2032 On 02-May-24			Bond Future	10.89	86.5596	87.0637	86.5596	126,409.00
21/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	547	0	1	0	0.00
21/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	562	0	1	0	0.00
21/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	531	0	1	0	0.00
21/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	307	0	0	0	1,000.00
21/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1172	1	1	1	1,000.00
21/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8890	8	9	8	0.00
21/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4426	4	4	4	0.00
21/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2192	2	2	2	0.00
21/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	578	0	1	0	500.00
21/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2673	2	3	2	1,550.00
21/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	717	1	1	1	1,550.00
21/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10694	10	11	10	0.00
21/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	611	0	1	0	500.00
21/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1810	2	2	2	500.00
21/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10018	10	10	10	0.00
21/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2428	2	2	2	0.00
21/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	251	0	0	0	8,500.00
21/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	609	1	1	1	17,000.00
21/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3105	4	3	4	0.00
21/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	10	0	0	0	500.00
21/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	872	1	1	1	0.00
21/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	6	0	0	0	1,550.00
21/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	532	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
21/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1864	2	2	2	0.00
21/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	696	1	1	1	500.00
21/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2112	2	2	2	0.00
21/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	211	0	0	0	500.00
21/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	21	0	0	0	1,000.00
21/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2048	2	2	2	0.00
21/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1315	2	1	2	0.00
21/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2865	3	3	3	0.00
21/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2210	3	2	3	0.00
21/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2144	3	2	3	0.00
21/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2177	3	2	3	0.00
21/02/2024	2032 On 01-August-24			Bond Future	10.98	88.4589	88.9743	88.4589	0.00
21/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2425	2	2	2	0.00
21/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2452	2	2	2	0.00
21/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2397	2	2	2	0.00
21/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1707	2	2	2	0.00
21/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1670	2	2	2	0.00
21/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1689	2	2	2	0.00
21/02/2024	2032 On 07-November-24			Bond Future	11.09	86.3555	86.8838	86.3555	1,525.00
21/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3576	3	4	3	0.00
21/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3604	3	4	3	0.00
21/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3547	3	4	3	0.00
21/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9830	9	10	9	0.00
21/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4041	4	4	4	1,615.00
21/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	372	0	0	0	1,615.00
21/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1621	2	2	2	0.00
21/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1868	2	2	2	0.00
21/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1836	2	2	2	0.00
21/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1852	2	2	2	0.00
21/02/2024	2032 On 06-February-25			Bond Future	11.21	88.2023	88.7430	88.2023	0.00
21/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3934	4	4	4	0.00
21/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1739	2	2	2	0.00
21/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
21/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3148	3	3	3	0.00
21/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3148	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
21/02/2024	2033 On 02-May-24			Bond Future	122.33	121.4976	122.3293	121.4976	2,042.00
21/02/2024	2033 On 01-August-24			Bond Future	125.04	124.1930	125.0434	124.1930	5,737.00
21/02/2024	2033 On 07-November-24			Bond Future	126.50	125.6278	126.4996	125.6278	0.00
21/02/2024	2033 On 06-February-25			Bond Future	129.24	128.3466	129.2387	128.3466	0.00
21/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4299	3	4	3	0.00
21/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
21/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
21/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2037 On 02-May-24			Bond Future	12.01	78.8811	79.6145	78.8811	83,373.00
21/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	421	0	0	0	0.00
21/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	409	0	0	0	0.00
21/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	434	0	0	0	0.00
21/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3532	4	4	4	0.00
21/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3621	4	4	4	0.00
21/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3576	4	4	4	0.00
21/02/2024	2037 On 01-August-24			Bond Future	12.13	76.3559	77.1055	76.3559	73,191.00
21/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2382	2	2	2	0.00
21/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2354	2	2	2	0.00
21/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2410	2	2	2	1,383.00
21/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8619	8	9	8	0.00
21/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6056	5	6	5	0.00
21/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	841	1	1	1	1,383.00
21/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	412	1	0	1	1,383.00
21/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2499	3	2	3	0.00
21/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2548	3	3	3	0.00
21/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2523	3	3	3	0.00
21/02/2024	2037 On 07-November-24			Bond Future	12.25	78.1364	78.9043	78.1364	9,175.00
21/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4158	4	4	4	0.00
21/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4127	4	4	4	0.00
21/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4189	4	4	4	0.00
21/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2478	3	2	3	0.00
21/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2516	3	3	3	0.00
21/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2497	3	2	3	0.00

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21/02/2024	2037 On 06-February-25			Bond Future	12.38	75.5470	76.3322	75.5470	0.00
21/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4731	4	5	4	0.00
21/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2859	3	3	3	0.00
21/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
21/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3917	4	4	4	0.00
21/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3917	4	4	4	0.00
21/02/2024	2038 On 02-May-24			Bond Future	133.68	132.9036	133.6806	132.9036	5,122.00
21/02/2024	2038 On 01-August-24			Bond Future	134.58	133.7902	134.5848	133.7902	0.00
21/02/2024	2038 On 07-November-24			Bond Future	137.76	136.9460	137.7607	136.9460	0.00
21/02/2024	2038 On 06-February-25			Bond Future	138.63	137.7950	138.6289	137.7950	0.00
21/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3399	3	3	3	0.00
21/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
21/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
21/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2040 On 02-May-24			Bond Future	12.25	78.9204	79.9281	78.9204	151,557.00
21/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	371	0	0	0	0.00
21/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	383	0	0	0	0.00
21/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	360	0	0	0	0.00
21/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4187	5	4	5	0.00
21/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4087	5	4	5	0.00
21/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4137	5	4	5	0.00
21/02/2024	2040 On 01-August-24			Bond Future	12.36	76.1457	77.1757	76.1457	3,312.00
21/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2528	2	3	2	0.00
21/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2558	2	3	2	0.00
21/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2498	2	2	2	0.00
21/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	2749	3	3	3	0.00
21/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	2697	3	3	3	0.00
21/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	2723	3	3	3	0.00
21/02/2024	2040 On 07-November-24			Bond Future	12.49	77.9211	78.9760	77.9211	8,677.00
21/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4461	4	4	4	0.00
21/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4495	4	4	4	0.00
21/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4428	4	4	4	0.00
21/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2555	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
21/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2517	3	3	3	0.00
21/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2536	3	3	3	0.00
21/02/2024	2040 On 06-February-25			Bond Future	12.62	75.0763	76.1546	75.0763	0.00
21/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4912	4	5	4	0.00
21/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3182	4	3	4	0.00
21/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
21/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4152	4	4	4	0.00
21/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4152	4	4	4	0.00
21/02/2024	2044 On 02-May-24			Bond Future	12.35	74.8996	75.9100	74.8996	81,339.00
21/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	334	0	0	0	0.00
21/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	323	0	0	0	0.00
21/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	345	0	0	0	0.00
21/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	2239	2	2	2	0.00
21/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	3154	2	3	2	0.00
21/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	4172	3	4	3	0.00
21/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	590	1	1	1	10,030.00
21/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	907	1	1	1	10,030.00
21/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1369	2	1	2	4,200.00
21/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	4383	5	4	5	0.00
21/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	4486	5	4	5	0.00
21/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	4434	5	4	5	0.00
21/02/2024	2044 On 01-August-24			Bond Future	12.46	72.1618	73.1946	72.1618	31,914.00
21/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	2116	2	2	2	0.00
21/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	2089	2	2	2	0.00
21/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	2144	2	2	2	0.00
21/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3046	4	3	4	0.00
21/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3106	4	3	4	0.00
21/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3076	4	3	4	0.00
21/02/2024	2044 On 07-November-24			Bond Future	12.58	73.8443	74.9019	73.8443	0.00
21/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	4433	4	4	4	0.00
21/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	4400	4	4	4	0.00
21/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4466	4	4	4	0.00
21/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2638	3	3	3	0.00
21/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	2678	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
21/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2658	3	3	3	0.00
21/02/2024	2044 On 06-February-25			Bond Future	12.71	71.0375	72.1186	71.0375	0.00
21/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4855	4	5	4	0.00
21/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3195	4	3	4	0.00
21/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
21/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4251	4	4	4	0.00
21/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4251	4	4	4	0.00
21/02/2024	2046 On 02-May-24			Bond Future	114.54	113.7102	114.5428	113.7102	16,115.00
21/02/2024	2046 On 01-August-24			Bond Future	117.08	116.2328	117.0840	116.2328	0.00
21/02/2024	2046 On 07-November-24			Bond Future	117.65	116.7772	117.6497	116.7772	0.00
21/02/2024	2046 On 06-February-25			Bond Future	120.20	119.3035	120.1962	119.3035	0.00
21/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6186	5	6	5	0.00
21/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
21/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
21/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2050 On 02-May-24			Bond Future	116.07	115.8245	116.0745	115.8245	14,107.00
21/02/2024	2050 On 01-August-24			Bond Future	116.35	116.0976	116.3534	116.0976	0.00
21/02/2024	2050 On 07-November-24			Bond Future	119.10	118.8360	119.0991	118.8360	0.00
21/02/2024	2050 On 06-February-25			Bond Future	119.32	119.0508	119.3210	119.0508	0.00
21/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3721	3	4	3	0.00
21/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
21/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
21/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
21/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
21/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	AL37 On 02-May-24			Index Future	955.70	951.5910	955.6950	951.5910	0.00
21/02/2024	AL37 On 01-August-24			Index Future	976.67	972.4750	976.6690	972.4750	0.00
21/02/2024	AL37 On 07-November-24			Index Future	999.48	995.1860	999.4820	995.1860	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
21/02/2024	AL37 On 06-February-25			Index Future	1020.91	1016.5200	1020.9110	1016.5200	0.00
21/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
21/02/2024	AL7T On 02-May-24			Index Future	1109.62	1102.3170	1109.6240	1102.3170	0.00
21/02/2024	AL7T On 01-August-24			Index Future	1133.98	1126.5080	1133.9760	1126.5080	0.00
21/02/2024	AL7T On 07-November-24			Index Future	1160.46	1152.8170	1160.4640	1152.8170	0.00
21/02/2024	AL7T On 06-February-25			Index Future	1185.34	1177.5300	1185.3440	1177.5300	0.00
21/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
21/02/2024	ALBI On 02-May-24			Index Future	964.93	957.6410	964.9330	957.6410	97.00
21/02/2024	ALBI On 01-August-24			Index Future	986.11	978.6570	986.1090	978.6570	0.00
21/02/2024	ALBI On 07-November-24			Index Future	1009.14	1001.5130	1009.1430	1001.5130	0.00
21/02/2024	ALBI On 06-February-25			Index Future	1030.78	1022.9830	1030.7790	1022.9830	0.00
21/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
21/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	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
21/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	ES33 On 02-May-24			Bond Future	12.44	73.5893	74.2014	73.5893	0.00
21/02/2024	ES33 On 01-August-24			Bond Future	12.57	75.2218	75.8476	75.2218	0.00
21/02/2024	ES33 On 07-November-24			Bond Future	12.74	73.1928	73.8342	73.1928	0.00
21/02/2024	ES33 On 06-February-25			Bond Future	12.92	74.7743	75.4305	74.7743	0.00
21/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1699	1	2	1	0.00
21/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
21/02/2024	ES33 On 02-May-25			Bond Future	12.73	74.6217	74.6217	74.6217	0.00
21/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
21/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
21/02/2024	ES42 On 02-May-24			Bond Future	12.89	68.9215	69.8445	68.9215	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
21/02/2024	ES42 On 01-August-24			Bond Future	13.01	70.4502	71.3940	70.4502	0.00
21/02/2024	ES42 On 07-November-24			Bond Future	13.16	67.8428	68.8095	67.8428	0.00
21/02/2024	ES42 On 06-February-25			Bond Future	13.31	69.3068	70.2953	69.3068	0.00
21/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1902	1	2	1	0.00
21/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
21/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
21/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
21/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
21/02/2024	GOVI On 02-May-24			GOVI	950.72	943.6210	950.7180	943.6210	724.00
21/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	2720	7	0	7	0.00
21/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	2620	7	0	7	0.00
21/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	2520	7	0	7	0.00
21/02/2024	GOVI On 01-August-24			GOVI	971.58	964.3290	971.5830	964.3290	0.00
21/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	282130	21	28	21	0.00
21/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	282030	21	28	21	0.00
21/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	281930	21	28	21	0.00
21/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 07-November-24			GOVI	994.28	986.8510	994.2770	986.8510	0.00
21/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	454870	38	45	38	0.00
21/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	454770	38	45	38	0.00
21/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	454970	38	45	38	0.00
21/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 06-February-25			GOVI	1015.59	1008.0060	1015.5940	1008.0060	0.00
21/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	435940	36	44	36	0.00
21/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
21/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
21/02/2024	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
21/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
21/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2024	IGOV On 02-May-24			Index Future	350.51	348.8590	350.5070	348.8590	590.00
21/02/2024	IGOV On 01-August-24			Index Future	358.28	356.5990	358.2840	356.5990	0.00
21/02/2024	IGOV On 07-November-24			Index Future	366.74	365.0150	366.7420	365.0150	0.00
21/02/2024	IGOV On 06-February-25			Index Future	374.69	372.9200	374.6850	372.9200	0.00
21/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
21/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6400	91.6440	91.6400	0.00
21/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.6700	91.6400	91.6700	0.00
21/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.30	91.6900	91.7000	91.6900	0.00
21/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.28	91.7000	91.7200	91.7000	0.00
21/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
21/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.21	91.7600	91.7900	91.7600	0.00
21/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.00	8.0000	92.0000	8.0000	0.00
21/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.04	91.9100	91.9600	91.9100	0.00
21/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.2500	92.2400	92.2500	0.00
21/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.54	92.3400	92.4600	92.3400	0.00
21/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.46	92.4800	92.5400	92.4800	0.00
21/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.48	92.4300	92.5200	92.4300	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
21/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.52	92.4100	92.4800	92.4100	0.00
21/02/2024	R035 On 02-May-24			Bond Future	11.62	84.2244	84.9572	84.2244	158,927.00
21/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	592	0	1	0	0.00
21/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	608	0	1	0	0.00
21/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	576	0	1	0	0.00
21/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2932	3	3	3	0.00
21/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2852	3	3	3	0.00
21/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2892	3	3	3	0.00
21/02/2024	R035 On 01-August-24			Bond Future	11.72	86.0726	86.8217	86.0726	0.00
21/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2594	2	3	2	0.00
21/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2624	2	3	2	0.00
21/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2565	2	3	2	0.00
21/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2210	3	2	3	0.00
21/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2165	3	2	3	0.00
21/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2188	3	2	3	0.00
21/02/2024	R035 On 07-November-24			Bond Future	11.85	83.5657	84.3331	83.5657	19,784.00
21/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3995	4	4	4	0.00
21/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4026	4	4	4	0.00
21/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3963	4	4	4	0.00
21/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2334	3	2	3	0.00
21/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2297	3	2	3	0.00
21/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2315	3	2	3	0.00
21/02/2024	R035 On 06-February-25			Bond Future	11.98	85.3536	86.1383	85.3536	0.00
21/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4405	4	4	4	0.00
21/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2288	3	2	3	0.00
21/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
21/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3730	4	4	4	0.00
21/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3730	4	4	4	0.00
21/02/2024	R053 On 02-May-24			Bond Future	12.21	95.1713	96.5112	95.1713	5,189.00
21/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	6356	5	6	5	0.00
21/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	6298	5	6	5	0.00
21/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	6414	5	6	5	0.00
21/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	479	1	0	1	0.00
21/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	498	1	0	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
21/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	488	1	0	1	0.00
21/02/2024	R053 On 01-August-24			Bond Future	12.31	97.2596	98.6291	97.2596	0.00
21/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	7246	6	7	6	0.00
21/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	7298	6	7	6	0.00
21/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	7195	6	7	6	0.00
21/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1430	2	1	2	0.00
21/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1400	2	1	2	0.00
21/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1415	2	1	2	0.00
21/02/2024	R053 On 07-November-24			Bond Future	12.43	93.6562	95.0587	93.6562	0.00
21/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5827	5	6	5	0.00
21/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5782	5	6	5	0.00
21/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5871	5	6	5	0.00
21/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3175	4	3	4	0.00
21/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3226	4	3	4	0.00
21/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3200	4	3	4	0.00
21/02/2024	R053 On 06-February-25			Bond Future	12.55	95.6580	97.0916	95.6580	0.00
21/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	6661	6	7	6	0.00
21/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	3949	5	4	5	0.00
21/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
21/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5469	5	5	5	0.00
21/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5469	5	5	5	0.00
21/02/2024	R186 On 02-May-24			Bond Future	8.77	107.7150	107.9078	107.7150	94,597.00
21/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	20	0	0	0	0.00
21/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	19	0	0	0	0.00
21/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	21	0	0	0	0.00
21/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2283	2	2	2	2,030.00
21/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3760	4	4	4	0.00
21/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	11	0	0	0	2,030.00
21/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	57	0	0	0	0.00
21/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1841	2	2	2	0.00
21/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1886	2	2	2	0.00
21/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1863	2	2	2	0.00
21/02/2024	R186 On 01-August-24			Bond Future	8.76	104.7704	104.9676	104.7704	0.00
21/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	717	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
21/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	705	1	1	1	0.00
21/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	729	1	1	1	0.00
21/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	847	1	1	1	0.00
21/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	867	1	1	1	0.00
21/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	857	1	1	1	0.00
21/02/2024	R186 On 07-November-24			Bond Future	8.75	107.2144	107.4174	107.2144	44,477.00
21/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1438	1	1	1	0.00
21/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1451	1	1	1	0.00
21/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1424	1	1	1	0.00
21/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	691	1	1	1	0.00
21/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	679	1	1	1	0.00
21/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	685	1	1	1	0.00
21/02/2024	R186 On 06-February-25			Bond Future	8.76	104.1928	104.4012	104.1928	0.00
21/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1311	1	1	1	0.00
21/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	849	1	1	1	0.00
21/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
21/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	962	1	1	1	0.00
21/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	978	1	1	1	0.00
21/02/2024	R202 On 02-May-24			Bond Future	262.57	260.5774	262.5686	260.5774	4,848.00
21/02/2024	R202 On 01-August-24			Bond Future	263.32	261.2806	263.3165	261.2806	0.00
21/02/2024	R202 On 07-November-24			Bond Future	269.53	267.4438	269.5306	267.4438	6.00
21/02/2024	R202 On 06-February-25			Bond Future	270.15	268.0191	270.1540	268.0191	0.00
21/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	3364	1	3	1	0.00
21/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
21/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
21/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
21/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
21/02/2024	R209 On 02-May-24			Bond Future	11.76	65.1697	65.8123	65.1697	13,127.00
21/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	326	0	0	0	0.00
21/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	336	0	0	0	0.00
21/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	316	0	0	0	0.00
21/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3160	4	3	4	0.00
21/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3080	4	3	4	0.00
21/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3120	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R209 On 01-August-24			Bond Future	11.85	66.5997	67.2565	66.5997	1,690.00
21/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1907	2	2	2	0.00
21/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1932	2	2	2	0.00
21/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1883	2	2	2	0.00
21/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2222	3	2	3	0.00
21/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2177	3	2	3	0.00
21/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2199	3	2	3	0.00
21/02/2024	R209 On 07-November-24			Bond Future	11.97	64.9965	65.6693	64.9965	5,237.00
21/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3354	3	3	3	0.00
21/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3327	3	3	3	0.00
21/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3381	3	3	3	0.00
21/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2199	2	2	2	0.00
21/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2234	3	2	3	0.00
21/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2217	3	2	3	0.00
21/02/2024	R209 On 06-February-25			Bond Future	12.09	66.3865	67.0745	66.3865	0.00
21/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3874	3	4	3	0.00
21/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2307	3	2	3	0.00
21/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
21/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3374	3	3	3	0.00
21/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3374	3	3	3	0.00
21/02/2024	R210 On 02-May-24			Bond Future	234.21	234.3545	234.2052	234.3545	198.00
21/02/2024	R210 On 01-August-24			Bond Future	239.40	239.5535	239.4014	239.5535	300.00
21/02/2024	R210 On 07-November-24			Bond Future	241.72	241.8736	241.7205	241.8736	60.00
21/02/2024	R210 On 06-February-25			Bond Future	246.95	247.1070	246.9532	247.1070	0.00
21/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7343	7	7	7	0.00
21/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
21/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
21/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
21/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
21/02/2024	R213 On 02-May-24			Bond Future	10.54	83.9362	84.3889	83.9362	26,826.00
21/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	646	1	1	1	0.00
21/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	630	0	1	0	0.00
21/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	663	1	1	1	0.00
21/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1682	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
21/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1735	2	2	2	0.00
21/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1708	2	2	2	0.00
21/02/2024	R213 On 01-August-24			Bond Future	10.61	85.7781	86.2409	85.7781	0.00
21/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2369	2	2	2	0.00
21/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2344	2	2	2	0.00
21/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2318	2	2	2	0.00
21/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1297	1	1	1	0.00
21/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1282	1	1	1	0.00
21/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1267	1	1	1	0.00
21/02/2024	R213 On 07-November-24			Bond Future	10.71	84.2185	84.6929	84.2185	16,004.00
21/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3491	3	3	3	0.00
21/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3517	3	4	3	0.00
21/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3464	3	3	3	0.00
21/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1498	2	1	2	0.00
21/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1473	2	1	2	0.00
21/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1486	2	1	2	0.00
21/02/2024	R213 On 06-February-25			Bond Future	10.83	86.0210	86.5064	86.0210	0.00
21/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3594	3	4	3	0.00
21/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1585	2	2	2	0.00
21/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
21/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2885	3	3	3	0.00
21/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2885	3	3	3	0.00
21/02/2024	R214 On 02-May-24			Bond Future	12.08	60.5867	61.4421	60.5867	21,519.00
21/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	308	0	0	0	0.00
21/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	318	0	0	0	0.00
21/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	299	0	0	0	0.00
21/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	6510	6	7	6	0.00
21/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3992	3	4	3	0.00
21/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1488	1	1	1	10,000.00
21/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1542	1	2	1	5,110.00
21/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1236	2	1	2	0.00
21/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	322	0	0	0	15,110.00
21/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1279	2	1	2	0.00
21/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	88	0	0	0	15,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3413	4	3	4	0.00
21/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3328	4	3	4	0.00
21/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3370	4	3	4	0.00
21/02/2024	R214 On 01-August-24			Bond Future	12.17	61.9162	62.7905	61.9162	0.00
21/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	2102	2	2	2	0.00
21/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	2051	2	2	2	0.00
21/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	2077	2	2	2	0.00
21/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2076	3	2	3	0.00
21/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2098	3	2	3	0.00
21/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2054	3	2	3	0.00
21/02/2024	R214 On 07-November-24			Bond Future	12.28	60.0540	60.9492	60.0540	0.00
21/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3614	3	4	3	0.00
21/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3586	3	4	3	0.00
21/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3643	3	4	3	0.00
21/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2085	2	2	2	0.00
21/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2119	2	2	2	0.00
21/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2101	2	2	2	0.00
21/02/2024	R214 On 06-February-25			Bond Future	12.40	61.3387	62.2539	61.3387	0.00
21/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3981	3	4	3	0.00
21/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2568	3	3	3	0.00
21/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
21/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3465	3	3	3	0.00
21/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3465	3	3	3	0.00
21/02/2024	R248 On 02-May-24			Bond Future	12.26	73.6438	74.6775	73.6438	245,556.00
21/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	199	0	0	0	0.00
21/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	206	0	0	0	0.00
21/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	193	0	0	0	0.00
21/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	157	0	0	0	0.00
21/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	2130	2	2	2	0.00
21/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	5294	4	5	4	0.00
21/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	316	0	0	0	0.00
21/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1296	2	1	2	0.00
21/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	5496	6	5	6	0.00
21/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5136	6	5	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
21/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5018	6	5	6	0.00
21/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5077	6	5	6	0.00
21/02/2024	R248 On 01-August-24			Bond Future	12.36	75.2598	76.3164	75.2598	13,000.00
21/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2440	2	2	2	0.00
21/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2471	2	2	2	0.00
21/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2410	2	2	2	0.00
21/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	2732	3	3	3	0.00
21/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	2677	3	3	3	0.00
21/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	2705	3	3	3	0.00
21/02/2024	R248 On 07-November-24			Bond Future	12.48	72.5641	73.6460	72.5641	0.00
21/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	4310	4	4	4	0.00
21/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	4344	4	4	4	0.00
21/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	4276	4	4	4	0.00
21/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2587	3	3	3	0.00
21/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2546	3	3	3	0.00
21/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2567	3	3	3	0.00
21/02/2024	R248 On 06-February-25			Bond Future	12.60	74.1162	75.2221	74.1162	0.00
21/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	4251	4	4	4	0.00
21/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	3645	4	4	4	0.00
21/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
21/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4201	4	4	4	0.00
21/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4201	4	4	4	0.00
21/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00