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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/02/2024 TO: 26/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	2025 On 02-May-24			Bond Future	179.26	179.3134	179.2560	179.3134	9,015.00
26/02/2024	2025 On 01-August-24			Bond Future	181.41	181.4675	181.4089	181.4675	0.00
26/02/2024	2025 On 07-November-24			Bond Future	185.69	185.7490	185.6896	185.7490	75.00
26/02/2024	2029 On 02-May-24			Bond Future	129.09	129.3537	129.0886	129.3537	7,165.00
26/02/2024	2029 On 01-August-24			Bond Future	131.96	132.2296	131.9586	132.2296	728.00
26/02/2024	2029 On 07-November-24			Bond Future	133.67	133.9514	133.6746	133.9514	66.00
26/02/2024	2029 On 06-February-25			Bond Future	136.54	136.8197	136.5376	136.8197	0.00
26/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4138	4	4	4	0.00
26/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
26/02/2024	2029 On 08-May-25			Bond Future	124.21	137.8500	124.2073	137.8500	0.00
26/02/2024	2029 On 08-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
26/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	13643	0	14	0	0.00
26/02/2024	2030 On 02-May-24			Bond Future	10.24	92.8854	92.5547	92.8854	131,899.00
26/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	348	0	0	0	0.00
26/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	337	0	0	0	0.00
26/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	359	0	0	0	0.00
26/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	866	1	1	1	1,000.00
26/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6496	7	6	7	0.00
26/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	201	0	0	0	1,000.00
26/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2601	3	3	3	1,080.00
26/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8067	8	8	8	0.00
26/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	1994	2	2	2	500.00
26/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3594	4	4	4	500.00
26/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10749	11	11	11	0.00
26/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
26/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	173	0	0	0	0.00
26/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	506	0	1	0	0.00
26/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
26/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	334	0	0	0	0.00
26/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1203	1	1	1	0.00
26/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	17	0	0	0	1,000.00
26/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2576	2	3	2	0.00
26/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	2035	2	2	2	0.00
26/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2095	2	2	2	0.00
26/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2065	2	2	2	0.00
26/02/2024	2030 On 01-August-24			Bond Future	10.32	90.9223	90.5843	90.9223	0.00
26/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1684	2	2	2	0.00
26/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1663	2	2	2	0.00
26/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1706	2	2	2	0.00
26/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1445	1	1	1	0.00
26/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1479	1	1	1	0.00
26/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1462	1	1	1	0.00
26/02/2024	2030 On 07-November-24			Bond Future	10.42	93.0432	92.6977	93.0432	1,652.00
26/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2764	3	3	3	0.00
26/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2741	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
26/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2787	3	3	3	0.00
26/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1521	1	2	1	0.00
26/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1547	1	2	1	0.00
26/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1534	1	2	1	0.00
26/02/2024	2030 On 06-February-25			Bond Future	10.53	91.0027	90.6503	91.0027	0.00
26/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2607	3	3	3	0.00
26/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2063	2	2	2	0.00
26/02/2024	2030 On 08-May-25			Bond Future	13.63	94.9449	83.0853	94.9449	0.00
26/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	50	3	0	3	0.00
26/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	12062	3	12	3	0.00
26/02/2024	2032 On 02-May-24			Bond Future	11.09	86.4396	86.1302	86.4396	127,425.00
26/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	253	0	0	0	0.00
26/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	263	0	0	0	0.00
26/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	244	0	0	0	0.00
26/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	117	0	0	0	1,000.00
26/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	690	1	1	1	1,000.00
26/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	7966	8	8	8	0.00
26/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3583	4	4	4	0.00
26/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1528	2	2	2	0.00
26/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	273	0	0	0	500.00
26/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	1952	2	2	2	1,550.00
26/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	363	0	0	0	1,550.00
26/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9763	10	10	10	0.00
26/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	294	0	0	0	500.00
26/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1202	1	1	1	500.00
26/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9088	9	9	9	0.00
26/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1735	2	2	2	0.00
26/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	89	0	0	0	8,500.00
26/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	849	1	1	1	17,000.00
26/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3876	4	4	4	0.00
26/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	14	0	0	0	500.00
26/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1197	1	1	1	0.00
26/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
26/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	744	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
26/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2444		2	2	2	0.00
26/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	965		1	1	1	500.00
26/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2740		3	3	3	0.00
26/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	302		0	0	0	500.00
26/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	31		0	0	0	1,000.00
26/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2664		2	3	2	0.00
26/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1767		2	2	2	0.00
26/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3608		3	4	3	0.00
26/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2856		3	3	3	0.00
26/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2778		3	3	3	0.00
26/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2817		3	3	3	0.00
26/02/2024	2032 On 01-August-24			Bond Future	11.19		88.3405	88.0244	88.3405	0.00
26/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1849		2	2	2	0.00
26/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1872		2	2	2	0.00
26/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1825		2	2	2	0.00
26/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2085		2	2	2	0.00
26/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2041		2	2	2	0.00
26/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2063		2	2	2	0.00
26/02/2024	2032 On 07-November-24			Bond Future	11.31		86.2346	85.9114	86.2346	1,525.00
26/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	2999		3	3	3	0.00
26/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3025		3	3	3	0.00
26/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	2973		3	3	3	0.00
26/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	8924		9	9	9	0.00
26/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3428		4	3	4	1,615.00
26/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	438		0	0	0	1,615.00
26/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1980		2	2	2	0.00
26/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2266		2	2	2	0.00
26/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2230		2	2	2	0.00
26/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2248		2	2	2	0.00
26/02/2024	2032 On 06-February-25			Bond Future	11.44		88.0588	87.7291	88.0588	0.00
26/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3297		4	3	4	0.00
26/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2116		2	2	2	0.00
26/02/2024	2032 On 08-May-25			Bond Future	13.88		88.1512	76.4830	88.1512	0.00
26/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	170		3	0	3	0.00
26/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	11992		3	12	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
26/02/2024	2033 On 02-May-24			Bond Future	121.30	121.7100	121.3046	121.7100	2,042.00
26/02/2024	2033 On 01-August-24			Bond Future	124.00	124.4159	124.0015	124.4159	5,737.00
26/02/2024	2033 On 07-November-24			Bond Future	125.43	125.8567	125.4330	125.8567	0.00
26/02/2024	2033 On 06-February-25			Bond Future	128.12	128.5520	128.1197	128.5520	0.00
26/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3180	4	3	4	0.00
26/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
26/02/2024	2033 On 08-May-25			Bond Future	116.39	130.6200	116.3851	130.6200	0.00
26/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
26/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	14235	0	14	0	0.00
26/02/2024	2037 On 02-May-24			Bond Future	12.31	78.4282	78.0326	78.4282	80,413.00
26/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	167	0	0	0	0.00
26/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	161	0	0	0	0.00
26/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	173	0	0	0	0.00
26/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4853	5	5	5	0.00
26/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4954	5	5	5	0.00
26/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4904	5	5	5	0.00
26/02/2024	2037 On 01-August-24			Bond Future	12.44	75.8969	75.4925	75.8969	73,191.00
26/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1583	2	2	2	0.00
26/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1561	2	2	2	0.00
26/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1605	2	2	2	1,383.00
26/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7178	8	7	8	0.00
26/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	4772	5	5	5	0.00
26/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1170	1	1	1	1,383.00
26/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	584	1	1	1	1,383.00
26/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3306	3	3	3	0.00
26/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3368	3	3	3	0.00
26/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3337	3	3	3	0.00
26/02/2024	2037 On 07-November-24			Bond Future	12.58	77.6668	77.2533	77.6668	9,175.00
26/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3167	3	3	3	0.00
26/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3139	3	3	3	0.00
26/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3194	3	3	3	0.00
26/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	3134	3	3	3	0.00
26/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3179	3	3	3	0.00
26/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	3157	3	3	3	0.00

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26/02/2024	2037 On 06-February-25			Bond Future	12.73	75.0494	74.6275	75.0494	0.00
26/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3713	4	4	4	0.00
26/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3546	3	4	3	0.00
26/02/2024	2037 On 08-May-25			Bond Future	14.67	79.1956	68.2938	79.1956	0.00
26/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	503	4	1	4	0.00
26/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	11561	4	12	4	0.00
26/02/2024	2038 On 02-May-24			Bond Future	132.43	132.7423	132.4257	132.7423	5,122.00
26/02/2024	2038 On 01-August-24			Bond Future	133.31	133.6319	133.3085	133.6319	0.00
26/02/2024	2038 On 07-November-24			Bond Future	136.45	136.7844	136.4538	136.7844	0.00
26/02/2024	2038 On 06-February-25			Bond Future	137.26	137.5995	137.2625	137.5995	0.00
26/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2032	2	2	2	0.00
26/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
26/02/2024	2038 On 08-May-25			Bond Future	126.13	139.6800	126.1327	139.6800	0.00
26/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
26/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	13547	0	14	0	0.00
26/02/2024	2040 On 02-May-24			Bond Future	12.62	78.4159	77.8877	78.4159	148,502.00
26/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	95	0	0	0	0.00
26/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	99	0	0	0	0.00
26/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	91	0	0	0	0.00
26/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5958	5	6	5	0.00
26/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5844	5	6	5	0.00
26/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5901	5	6	5	0.00
26/02/2024	2040 On 01-August-24			Bond Future	12.75	75.6339	75.0941	75.6339	3,312.00
26/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1531	2	2	2	0.00
26/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1553	2	2	2	0.00
26/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1509	2	2	2	0.00
26/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3842	4	4	4	0.00
26/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3774	3	4	3	0.00
26/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3808	4	4	4	0.00
26/02/2024	2040 On 07-November-24			Bond Future	12.89	77.3976	76.8454	77.3976	8,677.00
26/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3186	3	3	3	0.00
26/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3214	4	3	4	0.00
26/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3158	3	3	3	0.00
26/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3416	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
26/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3367	3	3	3	0.00
26/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3391	3	3	3	0.00
26/02/2024	2040 On 06-February-25			Bond Future	13.04	74.5236	73.9601	74.5236	0.00
26/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3630	4	4	4	0.00
26/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	4095	4	4	4	0.00
26/02/2024	2040 On 08-May-25			Bond Future	14.91	78.3403	67.6511	78.3403	0.00
26/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	642	4	1	4	0.00
26/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	11491	4	11	4	0.00
26/02/2024	2044 On 02-May-24			Bond Future	12.73	74.2801	73.7810	74.2801	79,248.00
26/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	78	0	0	0	0.00
26/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	75	0	0	0	0.00
26/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	82	0	0	0	0.00
26/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1091	1	1	1	0.00
26/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1746	2	2	2	0.00
26/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2550	3	3	3	0.00
26/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1097	1	1	1	10,030.00
26/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1628	1	2	1	10,030.00
26/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2350	2	2	2	4,200.00
26/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6248	6	6	6	0.00
26/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6366	6	6	6	0.00
26/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6307	6	6	6	0.00
26/02/2024	2044 On 01-August-24			Bond Future	12.86	71.5323	71.0223	71.5323	31,914.00
26/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1188	1	1	1	0.00
26/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1168	1	1	1	0.00
26/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1207	1	1	1	0.00
26/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4282	4	4	4	0.00
26/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4358	4	4	4	0.00
26/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4320	4	4	4	0.00
26/02/2024	2044 On 07-November-24			Bond Future	13.00	73.2002	72.6786	73.2002	0.00
26/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3116	3	3	3	0.00
26/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3088	3	3	3	0.00
26/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3144	3	3	3	0.00
26/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3539	3	4	3	0.00
26/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3590	3	4	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
26/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3564	3	4	3	0.00
26/02/2024	2044 On 06-February-25			Bond Future	13.14	70.3627	69.8304	70.3627	0.00
26/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3612	4	4	4	0.00
26/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4240	4	4	4	0.00
26/02/2024	2044 On 08-May-25			Bond Future	14.92	74.1731	63.8597	74.1731	0.00
26/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	743	4	1	4	0.00
26/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	11208	4	11	4	0.00
26/02/2024	2046 On 02-May-24			Bond Future	113.97	113.9849	113.9698	113.9849	16,115.00
26/02/2024	2046 On 01-August-24			Bond Future	116.50	116.5190	116.5036	116.5190	0.00
26/02/2024	2046 On 07-November-24			Bond Future	117.06	117.0709	117.0556	117.0709	0.00
26/02/2024	2046 On 06-February-25			Bond Future	119.56	119.5767	119.5616	119.5767	0.00
26/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5552	6	6	6	0.00
26/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
26/02/2024	2046 On 08-May-25			Bond Future	107.73	121.9700	107.7266	121.9700	0.00
26/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
26/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	14243	0	14	0	0.00
26/02/2024	2050 On 02-May-24			Bond Future	115.05	115.4555	115.0505	115.4555	14,107.00
26/02/2024	2050 On 01-August-24			Bond Future	115.31	115.7261	115.3121	115.7261	0.00
26/02/2024	2050 On 07-November-24			Bond Future	118.03	118.4561	118.0330	118.4561	0.00
26/02/2024	2050 On 06-February-25			Bond Future	118.20	118.6366	118.2048	118.6366	0.00
26/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	2605	3	3	3	0.00
26/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
26/02/2024	2050 On 08-May-25			Bond Future	108.60	121.1600	108.5956	121.1600	0.00
26/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
26/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	12564	0	13	0	0.00
26/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	AL37 On 02-May-24			Index Future	948.15	951.4430	948.1530	951.4430	0.00
26/02/2024	AL37 On 01-August-24			Index Future	969.01	972.3670	969.0060	972.3670	0.00
26/02/2024	AL37 On 07-November-24			Index Future	991.64	995.0730	991.6430	995.0730	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
26/02/2024	AL37 On 06-February-25			Index Future	1012.68	1016.1720	1012.6820	1016.1720	0.00
26/02/2024	AL37 On 08-May-25			Index Future	1032.19	1039.2430	1032.1900	1039.2430	0.00
26/02/2024	AL7T On 02-May-24			Index Future	1096.29	1098.9270	1096.2890	1098.9270	0.00
26/02/2024	AL7T On 01-August-24			Index Future	1120.40	1123.0940	1120.3990	1123.0940	0.00
26/02/2024	AL7T On 07-November-24			Index Future	1146.57	1149.3190	1146.5730	1149.3190	0.00
26/02/2024	AL7T On 06-February-25			Index Future	1170.90	1173.6890	1170.8990	1173.6890	0.00
26/02/2024	AL7T On 08-May-25			Index Future	1193.46	1201.4160	1193.4600	1201.4160	0.00
26/02/2024	ALBI On 02-May-24			Index Future	950.04	953.4640	950.0430	953.4640	94.00
26/02/2024	ALBI On 01-August-24			Index Future	970.94	974.4330	970.9370	974.4330	0.00
26/02/2024	ALBI On 07-November-24			Index Future	993.62	997.1870	993.6200	997.1870	0.00
26/02/2024	ALBI On 06-February-25			Index Future	1014.70	1018.3310	1014.7000	1018.3310	0.00
26/02/2024	ALBI On 08-May-25			Index Future	1034.25	1040.2220	1034.2500	1040.2220	0.00
26/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	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
26/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	ES33 On 02-May-24			Bond Future	12.69	73.4013	73.0732	73.4013	0.00
26/02/2024	ES33 On 01-August-24			Bond Future	12.84	75.0333	74.6978	75.0333	0.00
26/02/2024	ES33 On 07-November-24			Bond Future	13.03	73.0001	72.6570	73.0001	0.00
26/02/2024	ES33 On 06-February-25			Bond Future	13.22	74.5605	74.2105	74.5605	0.00
26/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	479	1	0	1	0.00
26/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
26/02/2024	ES33 On 08-May-25			Bond Future	15.51	74.6217	64.3866	74.6217	0.00
26/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
26/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	10385	0	10	0	0.00
26/02/2024	ES42 On 02-May-24			Bond Future	13.26	68.3628	67.9345	68.3628	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
26/02/2024	ES42 On 01-August-24			Bond Future	13.40	69.8826	69.4448	69.8826	0.00
26/02/2024	ES42 On 07-November-24			Bond Future	13.57	67.2620	66.8141	67.2620	0.00
26/02/2024	ES42 On 06-February-25			Bond Future	13.74	68.6975	68.2404	68.6975	0.00
26/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
26/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	153	0	0	0	0.00
26/02/2024	ES42 On 08-May-25			Bond Future	15.65	68.4867	58.2875	68.4867	0.00
26/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
26/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	10343	0	10	0	0.00
26/02/2024	GOVI On 02-May-24			GOVI	936.24	939.6060	936.2400	939.6060	726.00
26/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	147500	11	15	11	0.00
26/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	147400	11	15	11	0.00
26/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	147300	11	15	11	0.00
26/02/2024	GOVI On 01-August-24			GOVI	956.83	960.2700	956.8300	960.2700	0.00
26/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	134600	17	13	17	0.00
26/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	134500	17	13	17	0.00
26/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	134400	17	13	17	0.00
26/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 07-November-24			GOVI	979.18	982.6930	979.1830	982.6930	0.00
26/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	303930	34	30	34	0.00
26/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	303830	34	30	34	0.00
26/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	304030	34	30	34	0.00
26/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 06-February-25			GOVI	999.96	1003.5300	999.9570	1003.5300	0.00
26/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	279570	32	28	32	0.00
26/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
26/02/2024	GOVI On 08-May-25			GOVI	1019.23	1025.2190	1019.2300	1025.2190	0.00
26/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	3	0	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
26/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	27700	0	3	0	0.00
26/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2024	IGOV On 02-May-24			Index Future	348.11	349.1010	348.1120	349.1010	593.00
26/02/2024	IGOV On 01-August-24			Index Future	355.85	356.8620	355.8520	356.8620	0.00
26/02/2024	IGOV On 07-November-24			Index Future	364.25	365.2840	364.2530	365.2840	0.00
26/02/2024	IGOV On 06-February-25			Index Future	372.06	373.1100	372.0620	373.1100	0.00
26/02/2024	IGOV On 08-May-25			Index Future	378.90	383.3040	378.9000	383.3040	0.00
26/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
26/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6470	91.6470	91.6470	0.00
26/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6410	91.6410	91.6410	0.00
26/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6710	91.6710	91.6710	0.00
26/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6870	91.6870	91.6870	0.00
26/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.25	91.7550	91.7550	91.7550	0.00
26/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.24	91.7650	91.7650	91.7650	0.00
26/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9370	91.9370	91.9370	0.00
26/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.2440	92.2440	92.2440	0.00
26/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.3720	92.3720	92.3720	0.00
26/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.4770	92.4770	92.4770	0.00
26/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.4250	92.4250	92.4250	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
26/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.64	92.3620	92.3620	92.3620	0.00
26/02/2024	R035 On 02-May-24			Bond Future	11.87	84.0677	83.6684	84.0677	159,027.00
26/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	262	0	0	0	0.00
26/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	271	0	0	0	0.00
26/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	253	0	0	0	0.00
26/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3897	4	4	4	0.00
26/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3804	3	4	3	0.00
26/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3851	4	4	4	0.00
26/02/2024	R035 On 01-August-24			Bond Future	11.98	85.9165	85.5084	85.9165	0.00
26/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	1866	2	2	2	0.00
26/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	1891	2	2	2	0.00
26/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1841	2	2	2	0.00
26/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2800	3	3	3	0.00
26/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2745	3	3	3	0.00
26/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2772	3	3	3	0.00
26/02/2024	R035 On 07-November-24			Bond Future	12.11	83.4062	82.9888	83.4062	19,784.00
26/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3155	3	3	3	0.00
26/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3183	3	3	3	0.00
26/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3127	3	3	3	0.00
26/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2841	3	3	3	0.00
26/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2798	3	3	3	0.00
26/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2819	3	3	3	0.00
26/02/2024	R035 On 06-February-25			Bond Future	12.26	85.1713	84.7454	85.1713	0.00
26/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3571	4	4	4	0.00
26/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2846	3	3	3	0.00
26/02/2024	R035 On 08-May-25			Bond Future	14.34	84.9684	73.4650	84.9684	0.00
26/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	366	4	0	4	0.00
26/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	12028	4	12	4	0.00
26/02/2024	R053 On 02-May-24			Bond Future	12.58	94.4619	93.7633	94.4619	5,189.00
26/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4139	5	4	5	0.00
26/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4089	5	4	5	0.00
26/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4189	5	4	5	0.00
26/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1002	1	1	1	0.00
26/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1037	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
26/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1019	1	1	1	0.00
26/02/2024	R053 On 01-August-24			Bond Future	12.70	96.5391	95.8253	96.5391	0.00
26/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5146	6	5	6	0.00
26/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5191	6	5	6	0.00
26/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5101	6	5	6	0.00
26/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2140	2	2	2	0.00
26/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2097	2	2	2	0.00
26/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2119	2	2	2	0.00
26/02/2024	R053 On 07-November-24			Bond Future	12.84	92.9192	92.1891	92.9192	0.00
26/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4180	5	4	5	0.00
26/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4142	5	4	5	0.00
26/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4217	5	4	5	0.00
26/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4391	4	4	4	0.00
26/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4455	4	4	4	0.00
26/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4423	4	4	4	0.00
26/02/2024	R053 On 06-February-25			Bond Future	12.98	94.8834	94.1382	94.8834	0.00
26/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4865	5	5	5	0.00
26/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5107	5	5	5	0.00
26/02/2024	R053 On 08-May-25			Bond Future	14.74	93.3794	80.6077	93.3794	0.00
26/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	1036	5	1	5	0.00
26/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	13995	5	14	5	0.00
26/02/2024	R186 On 02-May-24			Bond Future	8.98	107.6148	107.4121	107.6148	94,597.00
26/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	3	0	0	0	0.00
26/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	3	0	0	0	0.00
26/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	3	0	0	0	0.00
26/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1826	2	2	2	2,030.00
26/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3271	3	3	3	0.00
26/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	18	0	0	0	2,030.00
26/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	95	0	0	0	0.00
26/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2318	2	2	2	0.00
26/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2366	2	2	2	0.00
26/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2342	2	2	2	0.00
26/02/2024	R186 On 01-August-24			Bond Future	8.99	104.6730	104.4659	104.6730	0.00
26/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	473	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
26/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	464	1	0	1	0.00
26/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	483	1	0	1	0.00
26/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1103	1	1	1	0.00
26/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1127	1	1	1	0.00
26/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1115	1	1	1	0.00
26/02/2024	R186 On 07-November-24			Bond Future	9.02	107.1150	106.9035	107.1150	44,477.00
26/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1110	1	1	1	0.00
26/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1122	1	1	1	0.00
26/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1098	1	1	1	0.00
26/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	878	1	1	1	0.00
26/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	864	1	1	1	0.00
26/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	871	1	1	1	0.00
26/02/2024	R186 On 06-February-25			Bond Future	9.08	104.0669	103.8514	104.0669	0.00
26/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	987	1	1	1	0.00
26/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1074	1	1	1	0.00
26/02/2024	R186 On 08-May-25			Bond Future	17.05	106.9365	95.2069	106.9365	0.00
26/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	0	1	0	1	0.00
26/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	11891	1	12	1	0.00
26/02/2024	R202 On 02-May-24			Bond Future	260.58	260.6133	260.5789	260.6133	4,848.00
26/02/2024	R202 On 01-August-24			Bond Future	261.29	261.3301	261.2950	261.3301	0.00
26/02/2024	R202 On 07-November-24			Bond Future	267.46	267.4955	267.4606	267.4955	6.00
26/02/2024	R202 On 06-February-25			Bond Future	267.98	268.0129	267.9783	268.0129	0.00
26/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1188	1	1	1	0.00
26/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
26/02/2024	R202 On 08-May-25			Bond Future	246.26	272.3100	246.2634	272.3100	0.00
26/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
26/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	26047	0	26	0	0.00
26/02/2024	R209 On 02-May-24			Bond Future	12.01	64.9584	64.6086	64.9584	13,177.00
26/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	132	0	0	0	0.00
26/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	137	0	0	0	0.00
26/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	127	0	0	0	0.00
26/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4175	4	4	4	0.00
26/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	4085	4	4	4	0.00
26/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	4130	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
26/02/2024	R209 On 01-August-24			Bond Future	12.12	66.3870	66.0294	66.3870	1,690.00
26/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1296	1	1	1	0.00
26/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1316	1	1	1	0.00
26/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1277	1	1	1	0.00
26/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2843	3	3	3	0.00
26/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2788	3	3	3	0.00
26/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2815	3	3	3	0.00
26/02/2024	R209 On 07-November-24			Bond Future	12.25	64.7790	64.4133	64.7790	5,237.00
26/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2597	3	3	3	0.00
26/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2574	3	3	3	0.00
26/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2621	3	3	3	0.00
26/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2695	3	3	3	0.00
26/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2737	3	3	3	0.00
26/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2716	3	3	3	0.00
26/02/2024	R209 On 06-February-25			Bond Future	12.38	66.1493	65.7762	66.1493	0.00
26/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3093	3	3	3	0.00
26/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2825	3	3	3	0.00
26/02/2024	R209 On 08-May-25			Bond Future	14.20	66.6535	57.3102	66.6535	0.00
26/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	438	3	0	3	0.00
26/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	9907	3	10	3	0.00
26/02/2024	R210 On 02-May-24			Bond Future	233.83	233.8669	233.8323	233.8669	198.00
26/02/2024	R210 On 01-August-24			Bond Future	239.03	239.0664	239.0311	239.0664	300.00
26/02/2024	R210 On 07-November-24			Bond Future	241.34	241.3764	241.3411	241.3764	60.00
26/02/2024	R210 On 06-February-25			Bond Future	246.51	246.5442	246.5093	246.5442	0.00
26/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6899	7	7	7	0.00
26/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
26/02/2024	R210 On 08-May-25			Bond Future	223.39	248.0300	223.3877	248.0300	0.00
26/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
26/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	24642	0	25	0	0.00
26/02/2024	R213 On 02-May-24			Bond Future	10.74	83.8264	83.5252	83.8264	26,371.00
26/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	330	0	0	0	0.00
26/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	319	0	0	0	0.00
26/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	342	0	0	0	0.00
26/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2224	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
26/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2288	2	2	2	0.00
26/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2256	2	2	2	0.00
26/02/2024	R213 On 01-August-24			Bond Future	10.83	85.6699	85.3621	85.6699	0.00
26/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	1864	2	2	2	0.00
26/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1841	2	2	2	0.00
26/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1819	2	2	2	0.00
26/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1676	2	2	2	0.00
26/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1658	2	2	2	0.00
26/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1640	2	2	2	0.00
26/02/2024	R213 On 07-November-24			Bond Future	10.94	84.1080	83.7933	84.1080	16,004.00
26/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	2875	3	3	3	0.00
26/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	2899	3	3	3	0.00
26/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2850	3	3	3	0.00
26/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1784	2	2	2	0.00
26/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1755	2	2	2	0.00
26/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1770	2	2	2	0.00
26/02/2024	R213 On 06-February-25			Bond Future	11.07	85.8887	85.5677	85.8887	0.00
26/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3050	3	3	3	0.00
26/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1978	2	2	2	0.00
26/02/2024	R213 On 08-May-25			Bond Future	13.69	86.2455	75.1992	86.2455	0.00
26/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	139	3	0	3	0.00
26/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	11329	3	11	3	0.00
26/02/2024	R214 On 02-May-24			Bond Future	12.45	60.0580	59.6569	60.0580	21,519.00
26/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	71	0	0	0	0.00
26/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	75	0	0	0	0.00
26/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	68	0	0	0	0.00
26/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4822	5	5	5	0.00
26/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2529	3	3	3	0.00
26/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	646	1	1	1	10,000.00
26/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	679	1	1	1	5,110.00
26/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2158	2	2	2	0.00
26/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	644	1	1	1	15,110.00
26/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2222	2	2	2	0.00
26/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	184	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
26/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4968	5	5	5	0.00
26/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4869	5	5	5	0.00
26/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4918	5	5	5	0.00
26/02/2024	R214 On 01-August-24			Bond Future	12.56	61.3787	60.9689	61.3787	0.00
26/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1275	1	1	1	0.00
26/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1237	1	1	1	0.00
26/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1256	1	1	1	0.00
26/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3077	3	3	3	0.00
26/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3106	3	3	3	0.00
26/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	3048	3	3	3	0.00
26/02/2024	R214 On 07-November-24			Bond Future	12.69	59.5041	59.0848	59.5041	0.00
26/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2506	3	3	3	0.00
26/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2483	3	2	3	0.00
26/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2530	3	3	3	0.00
26/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2837	3	3	3	0.00
26/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2880	3	3	3	0.00
26/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2858	3	3	3	0.00
26/02/2024	R214 On 06-February-25			Bond Future	12.82	60.7632	60.3354	60.7632	0.00
26/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	2938	3	3	3	0.00
26/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3443	3	3	3	0.00
26/02/2024	R214 On 08-May-25			Bond Future	14.48	60.6952	52.2098	60.6952	0.00
26/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	594	3	1	3	0.00
26/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	9199	3	9	3	0.00
26/02/2024	R248 On 02-May-24			Bond Future	12.64	73.0668	72.4984	73.0668	245,786.00
26/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	35	0	0	0	0.00
26/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	37	0	0	0	0.00
26/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	34	0	0	0	0.00
26/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	25	0	0	0	0.00
26/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	976	1	1	1	0.00
26/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3442	4	3	4	0.00
26/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	644	1	1	1	0.00
26/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2321	2	2	2	0.00
26/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7543	7	8	7	0.00
26/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	7156	7	7	7	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
26/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	7028	6	7	6	0.00
26/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	7092	7	7	7	0.00
26/02/2024	R248 On 01-August-24			Bond Future	12.75	74.6736	74.0928	74.6736	13,000.00
26/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1395	2	1	2	0.00
26/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1417	2	1	2	0.00
26/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1374	2	1	2	0.00
26/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3919	4	4	4	0.00
26/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3847	4	4	4	0.00
26/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3883	4	4	4	0.00
26/02/2024	R248 On 07-November-24			Bond Future	12.89	71.9644	71.3703	71.9644	0.00
26/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	2961	3	3	3	0.00
26/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	2989	3	3	3	0.00
26/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	2933	3	3	3	0.00
26/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3520	3	4	3	0.00
26/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3467	3	3	3	0.00
26/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3494	3	3	3	0.00
26/02/2024	R248 On 06-February-25			Bond Future	13.03	73.4869	72.8805	73.4869	0.00
26/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	2986	3	3	3	0.00
26/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4722	4	5	4	0.00
26/02/2024	R248 On 08-May-25			Bond Future	14.76	72.9111	62.5975	72.9111	0.00
26/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	714	4	1	4	0.00
26/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	11173	4	11	4	0.00
26/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00