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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/02/2024 TO: 23/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	2025 On 02-May-24			Bond Future	179.31	179.3392	179.3134	179.3392	9,015.00
23/02/2024	2025 On 01-August-24			Bond Future	181.47	181.4857	181.4675	181.4857	0.00
23/02/2024	2025 On 07-November-24			Bond Future	185.75	185.7694	185.7490	185.7694	75.00
23/02/2024	2029 On 02-May-24			Bond Future	129.35	129.4348	129.3537	129.4348	7,165.00
23/02/2024	2029 On 01-August-24			Bond Future	132.23	132.3066	132.2296	132.3066	728.00
23/02/2024	2029 On 07-November-24			Bond Future	133.95	134.0315	133.9514	134.0315	66.00
23/02/2024	2029 On 06-February-25			Bond Future	136.82	136.9338	136.8197	136.9338	0.00
23/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4420	5	4	5	0.00
23/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
23/02/2024	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
23/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2030 On 02-May-24			Bond Future	10.16	93.3656	92.8854	93.3656	131,957.00
23/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	455	1	0	1	0.00
23/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	442	1	0	1	0.00
23/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	469	1	0	1	0.00
23/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1048	1	1	1	1,000.00
23/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6824	7	7	7	0.00
23/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	276	0	0	0	1,000.00
23/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2886	3	3	3	1,080.00
23/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8397	9	8	9	0.00
23/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2256	3	2	3	500.00
23/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3901	4	4	4	500.00
23/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11079	12	11	12	0.00
23/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
23/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	149	0	0	0	0.00
23/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	437	0	0	0	0.00
23/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
23/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	288	0	0	0	0.00
23/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1054	1	1	1	0.00
23/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	15	0	0	0	1,000.00
23/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2320	2	2	2	0.00
23/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1814	2	2	2	0.00
23/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1869	2	2	2	0.00
23/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1841	2	2	2	0.00
23/02/2024	2030 On 01-August-24			Bond Future	10.24	91.4089	90.9223	91.4089	0.00
23/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1884	2	2	2	0.00
23/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1861	2	2	2	0.00
23/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1907	2	2	2	0.00
23/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1309	1	1	1	0.00
23/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1340	1	1	1	0.00
23/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1324	1	1	1	0.00
23/02/2024	2030 On 07-November-24			Bond Future	10.32	93.5422	93.0432	93.5422	1,652.00
23/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2988	3	3	3	0.00
23/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2964	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
23/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3013	3	3	3	0.00
23/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1401	1	1	1	0.00
23/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1425	1	1	1	0.00
23/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1413	1	1	1	0.00
23/02/2024	2030 On 06-February-25			Bond Future	10.43	91.5351	91.0027	91.5351	0.00
23/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2815	3	3	3	0.00
23/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1918	2	2	2	0.00
23/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
23/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2539	3	3	3	0.00
23/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2539	3	3	3	0.00
23/02/2024	2032 On 02-May-24			Bond Future	11.02	87.0687	86.4396	87.0687	127,427.00
23/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	330	1	0	1	0.00
23/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	342	1	0	1	0.00
23/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	319	1	0	1	0.00
23/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	162	0	0	0	1,000.00
23/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	833	1	1	1	1,000.00
23/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8273	9	8	9	0.00
23/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3863	4	4	4	0.00
23/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1740	2	2	2	0.00
23/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	354	1	0	1	500.00
23/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2185	3	2	3	1,550.00
23/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	461	1	0	1	1,550.00
23/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10073	11	10	11	0.00
23/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	379	1	0	1	500.00
23/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1392	2	1	2	500.00
23/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9397	10	9	10	0.00
23/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1958	2	2	2	0.00
23/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	126	0	0	0	8,500.00
23/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	762	1	1	1	17,000.00
23/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3604	3	4	3	0.00
23/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	14	0	0	0	500.00
23/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1078	1	1	1	0.00
23/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
23/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	668	1	1	1	0.00

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23/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2232	2	2	2	0.00
23/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	868	1	1	1	500.00
23/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2512	2	3	2	0.00
23/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	272	0	0	0	500.00
23/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	29	0	0	0	1,000.00
23/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2440	2	2	2	0.00
23/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1600	1	2	1	0.00
23/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3344	3	3	3	0.00
23/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2622	2	3	2	0.00
23/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2548	2	3	2	0.00
23/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2585	2	3	2	0.00
23/02/2024	2032 On 01-August-24			Bond Future	11.12	88.9795	88.3405	88.9795	0.00
23/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2027	2	2	2	0.00
23/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2052	2	2	2	0.00
23/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2002	2	2	2	0.00
23/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1946	2	2	2	0.00
23/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1905	2	2	2	0.00
23/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1926	2	2	2	0.00
23/02/2024	2032 On 07-November-24			Bond Future	11.24	86.8894	86.2346	86.8894	1,525.00
23/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3198	4	3	4	0.00
23/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3225	4	3	4	0.00
23/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3172	4	3	4	0.00
23/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9220	10	9	10	0.00
23/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3640	4	4	4	1,615.00
23/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	411	0	0	0	1,615.00
23/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1869	2	2	2	0.00
23/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2142	2	2	2	0.00
23/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2107	2	2	2	0.00
23/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2124	2	2	2	0.00
23/02/2024	2032 On 06-February-25			Bond Future	11.37	88.7490	88.0588	88.7490	0.00
23/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3504	4	4	4	0.00
23/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1993	2	2	2	0.00
23/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
23/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3140	3	3	3	0.00
23/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3140	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
23/02/2024	2033 On 02-May-24			Bond Future	121.71	121.7262	121.7100	121.7262	2,042.00
23/02/2024	2033 On 01-August-24			Bond Future	124.42	124.4271	124.4159	124.4271	5,737.00
23/02/2024	2033 On 07-November-24			Bond Future	125.86	125.8693	125.8567	125.8693	0.00
23/02/2024	2033 On 06-February-25			Bond Future	128.55	128.5950	128.5520	128.5950	0.00
23/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3612	4	4	4	0.00
23/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
23/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
23/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2037 On 02-May-24			Bond Future	12.24	79.1818	78.4282	79.1818	80,413.00
23/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	227	0	0	0	0.00
23/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	220	0	0	0	0.00
23/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	235	0	0	0	0.00
23/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4520	4	5	4	0.00
23/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4618	4	5	4	0.00
23/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4569	4	5	4	0.00
23/02/2024	2037 On 01-August-24			Bond Future	12.36	76.6634	75.8969	76.6634	73,191.00
23/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1771	2	2	2	0.00
23/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1747	2	2	2	0.00
23/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1795	2	2	2	1,383.00
23/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7538	8	8	8	0.00
23/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5090	6	5	6	0.00
23/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1083	1	1	1	1,383.00
23/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	540	0	1	0	1,383.00
23/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3092	3	3	3	0.00
23/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3150	3	3	3	0.00
23/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3121	3	3	3	0.00
23/02/2024	2037 On 07-November-24			Bond Future	12.50	78.4521	77.6668	78.4521	9,175.00
23/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3405	4	3	4	0.00
23/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3376	4	3	4	0.00
23/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3433	4	3	4	0.00
23/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2960	3	3	3	0.00
23/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3003	3	3	3	0.00
23/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2981	3	3	3	0.00

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23/02/2024	2037 On 06-February-25			Bond Future	12.64	75.8706	75.0494	75.8706	0.00
23/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3957	4	4	4	0.00
23/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3368	3	3	3	0.00
23/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
23/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3908	4	4	4	0.00
23/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3908	4	4	4	0.00
23/02/2024	2038 On 02-May-24			Bond Future	132.74	133.0600	132.7423	133.0600	5,122.00
23/02/2024	2038 On 01-August-24			Bond Future	133.63	133.9506	133.6319	133.9506	0.00
23/02/2024	2038 On 07-November-24			Bond Future	136.78	137.1120	136.7844	137.1120	0.00
23/02/2024	2038 On 06-February-25			Bond Future	137.60	137.9668	137.5995	137.9668	0.00
23/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2370	3	2	3	0.00
23/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
23/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
23/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2040 On 02-May-24			Bond Future	12.52	79.1229	78.4159	79.1229	148,502.00
23/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	145	0	0	0	0.00
23/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	151	0	0	0	0.00
23/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	140	0	0	0	0.00
23/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5479	5	5	5	0.00
23/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5368	5	5	5	0.00
23/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5423	5	5	5	0.00
23/02/2024	2040 On 01-August-24			Bond Future	12.65	76.3529	75.6339	76.3529	3,312.00
23/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1765	2	2	2	0.00
23/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1789	2	2	2	0.00
23/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1741	2	2	2	0.00
23/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3534	3	4	3	0.00
23/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3470	3	3	3	0.00
23/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3502	3	4	3	0.00
23/02/2024	2040 On 07-November-24			Bond Future	12.78	78.1342	77.3976	78.1342	8,677.00
23/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3495	4	3	4	0.00
23/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3525	4	4	4	0.00
23/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3465	4	3	4	0.00
23/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3171	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
23/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3125	3	3	3	0.00
23/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3148	3	3	3	0.00
23/02/2024	2040 On 06-February-25			Bond Future	12.93	75.2950	74.5236	75.2950	0.00
23/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3939	4	4	4	0.00
23/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3841	4	4	4	0.00
23/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
23/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4143	4	4	4	0.00
23/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4143	4	4	4	0.00
23/02/2024	2044 On 02-May-24			Bond Future	12.64	75.1306	74.2801	75.1306	79,248.00
23/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	119	0	0	0	0.00
23/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	114	0	0	0	0.00
23/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	124	0	0	0	0.00
23/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1334	2	1	2	0.00
23/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2056	3	2	3	0.00
23/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2917	4	3	4	0.00
23/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	965	1	1	1	10,030.00
23/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1439	1	1	1	10,030.00
23/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2094	2	2	2	4,200.00
23/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5792	5	6	5	0.00
23/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5907	5	6	5	0.00
23/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5849	5	6	5	0.00
23/02/2024	2044 On 01-August-24			Bond Future	12.76	72.3981	71.5323	72.3981	31,914.00
23/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1380	2	1	2	0.00
23/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1358	2	1	2	0.00
23/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1401	2	1	2	0.00
23/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3966	3	4	3	0.00
23/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4038	4	4	4	0.00
23/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4002	4	4	4	0.00
23/02/2024	2044 On 07-November-24			Bond Future	12.90	74.0871	73.2002	74.0871	0.00
23/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3403	4	3	4	0.00
23/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3374	4	3	4	0.00
23/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3433	4	3	4	0.00
23/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3306	3	3	3	0.00
23/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3354	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
23/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3330	3	3	3	0.00
23/02/2024	2044 On 06-February-25			Bond Future	13.04	71.2866	70.3627	71.2866	0.00
23/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3902	4	4	4	0.00
23/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3998	4	4	4	0.00
23/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
23/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4241	4	4	4	0.00
23/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4241	4	4	4	0.00
23/02/2024	2046 On 02-May-24			Bond Future	113.98	114.0003	113.9849	114.0003	16,115.00
23/02/2024	2046 On 01-August-24			Bond Future	116.52	116.5295	116.5190	116.5295	0.00
23/02/2024	2046 On 07-November-24			Bond Future	117.07	117.0826	117.0709	117.0826	0.00
23/02/2024	2046 On 06-February-25			Bond Future	119.58	119.6172	119.5767	119.6172	0.00
23/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5567	6	6	6	0.00
23/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
23/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
23/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2050 On 02-May-24			Bond Future	115.46	115.4707	115.4555	115.4707	14,107.00
23/02/2024	2050 On 01-August-24			Bond Future	115.73	115.7363	115.7261	115.7363	0.00
23/02/2024	2050 On 07-November-24			Bond Future	118.46	118.4677	118.4561	118.4677	0.00
23/02/2024	2050 On 06-February-25			Bond Future	118.64	118.6767	118.6366	118.6767	0.00
23/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3037	3	3	3	0.00
23/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
23/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
23/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
23/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	AL37 On 02-May-24			Index Future	951.44	956.3290	951.4430	956.3290	0.00
23/02/2024	AL37 On 01-August-24			Index Future	972.37	977.3180	972.3670	977.3180	0.00
23/02/2024	AL37 On 07-November-24			Index Future	995.07	1000.1490	995.0730	1000.1490	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
23/02/2024	AL37 On 06-February-25			Index Future	1016.17	1021.5950	1016.1720	1021.5950	0.00
23/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
23/02/2024	AL7T On 02-May-24			Index Future	1098.93	1108.3370	1098.9270	1108.3370	0.00
23/02/2024	AL7T On 01-August-24			Index Future	1123.09	1132.6610	1123.0940	1132.6610	0.00
23/02/2024	AL7T On 07-November-24			Index Future	1149.32	1159.1220	1149.3190	1159.1220	0.00
23/02/2024	AL7T On 06-February-25			Index Future	1173.69	1183.9770	1173.6890	1183.9770	0.00
23/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
23/02/2024	ALBI On 02-May-24			Index Future	953.46	961.0510	953.4640	961.0510	94.00
23/02/2024	ALBI On 01-August-24			Index Future	974.43	982.1430	974.4330	982.1430	0.00
23/02/2024	ALBI On 07-November-24			Index Future	997.19	1005.0870	997.1870	1005.0870	0.00
23/02/2024	ALBI On 06-February-25			Index Future	1018.33	1026.6400	1018.3310	1026.6400	0.00
23/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
23/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	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
23/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	ES33 On 02-May-24			Bond Future	12.62	74.0038	73.4013	74.0038	0.00
23/02/2024	ES33 On 01-August-24			Bond Future	12.76	75.6458	75.0333	75.6458	0.00
23/02/2024	ES33 On 07-November-24			Bond Future	12.94	73.6278	73.0001	73.6278	0.00
23/02/2024	ES33 On 06-February-25			Bond Future	13.13	75.2199	74.5605	75.2199	0.00
23/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	829	1	1	1	0.00
23/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/02/2024	ES33 On 02-May-25			Bond Future	12.73	74.6217	74.6217	74.6217	0.00
23/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
23/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
23/02/2024	ES42 On 02-May-24			Bond Future	13.18	69.1101	68.3628	69.1101	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
23/02/2024	ES42 On 01-August-24			Bond Future	13.31	70.6433	69.8826	70.6433	0.00
23/02/2024	ES42 On 07-November-24			Bond Future	13.48	68.0414	67.2620	68.0414	0.00
23/02/2024	ES42 On 06-February-25			Bond Future	13.65	69.5109	68.6975	69.5109	0.00
23/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	304	1	0	1	0.00
23/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
23/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
23/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
23/02/2024	GOVI On 02-May-24			GOVI	939.61	947.0520	939.6060	947.0520	726.00
23/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	113840	4	11	4	0.00
23/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	113740	4	11	4	0.00
23/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	113640	4	11	4	0.00
23/02/2024	GOVI On 01-August-24			GOVI	960.27	967.8360	960.2700	967.8360	0.00
23/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	169000	24	17	24	0.00
23/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	168900	24	17	24	0.00
23/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	168800	24	17	24	0.00
23/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 07-November-24			GOVI	982.69	990.4460	982.6930	990.4460	0.00
23/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	339030	42	34	42	0.00
23/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	338930	42	34	42	0.00
23/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	339130	42	34	42	0.00
23/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 06-February-25			GOVI	1003.53	1011.6850	1003.5300	1011.6850	0.00
23/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	315300	40	32	40	0.00
23/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
23/02/2024	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
23/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
23/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2024	IGOV On 02-May-24			Index Future	349.10	349.0310	349.1010	349.0310	593.00
23/02/2024	IGOV On 01-August-24			Index Future	356.86	356.7760	356.8620	356.7760	0.00
23/02/2024	IGOV On 07-November-24			Index Future	365.28	365.1990	365.2840	365.1990	0.00
23/02/2024	IGOV On 06-February-25			Index Future	373.11	373.1100	373.1100	373.1100	0.00
23/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
23/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
23/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6460	91.6470	91.6460	0.00
23/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6400	91.6410	91.6400	0.00
23/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6800	91.6710	91.6800	0.00
23/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6900	91.6870	91.6900	0.00
23/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.25	91.7550	91.7550	91.7550	0.00
23/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.24	91.7650	91.7650	91.7650	0.00
23/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9360	91.9370	91.9360	0.00
23/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.2450	92.2440	92.2450	0.00
23/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.3720	92.3720	92.3720	0.00
23/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.4770	92.4770	92.4770	0.00
23/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.4220	92.4250	92.4220	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
23/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.64	92.3580	92.3620	92.3580	0.00
23/02/2024	R035 On 02-May-24			Bond Future	11.79	84.7162	84.0677	84.7162	159,027.00
23/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	349	1	0	1	0.00
23/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	360	1	0	1	0.00
23/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	338	1	0	1	0.00
23/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3583	3	4	3	0.00
23/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3494	3	3	3	0.00
23/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3538	3	4	3	0.00
23/02/2024	R035 On 01-August-24			Bond Future	11.90	86.5755	85.9165	86.5755	0.00
23/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2077	2	2	2	0.00
23/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2104	2	2	2	0.00
23/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2051	2	2	2	0.00
23/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2601	2	3	2	0.00
23/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2550	2	3	2	0.00
23/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2576	2	3	2	0.00
23/02/2024	R035 On 07-November-24			Bond Future	12.03	84.0814	83.4062	84.0814	19,784.00
23/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3400	4	3	4	0.00
23/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3430	4	3	4	0.00
23/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3371	4	3	4	0.00
23/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2669	2	3	2	0.00
23/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2627	2	3	2	0.00
23/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2648	2	3	2	0.00
23/02/2024	R035 On 06-February-25			Bond Future	12.18	85.8815	85.1713	85.8815	0.00
23/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3825	4	4	4	0.00
23/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2675	2	3	2	0.00
23/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
23/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3721	4	4	4	0.00
23/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3721	4	4	4	0.00
23/02/2024	R053 On 02-May-24			Bond Future	12.49	95.4762	94.4619	95.4762	5,189.00
23/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4697	5	5	5	0.00
23/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4645	5	5	5	0.00
23/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4749	6	5	6	0.00
23/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	863	1	1	1	0.00
23/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	894	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
23/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	879	1	1	1	0.00
23/02/2024	R053 On 01-August-24			Bond Future	12.60	97.5714	96.5391	97.5714	0.00
23/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5654	6	6	6	0.00
23/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5701	7	6	7	0.00
23/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5607	6	6	6	0.00
23/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1932	2	2	2	0.00
23/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1893	2	2	2	0.00
23/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1913	2	2	2	0.00
23/02/2024	R053 On 07-November-24			Bond Future	12.73	93.9767	92.9192	93.9767	0.00
23/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4590	5	5	5	0.00
23/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4551	5	5	5	0.00
23/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4630	5	5	5	0.00
23/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4073	4	4	4	0.00
23/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4134	4	4	4	0.00
23/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4103	4	4	4	0.00
23/02/2024	R053 On 06-February-25			Bond Future	12.87	95.9868	94.8834	95.9868	0.00
23/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5282	6	5	6	0.00
23/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4779	4	5	4	0.00
23/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
23/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5456	5	5	5	0.00
23/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5456	5	5	5	0.00
23/02/2024	R186 On 02-May-24			Bond Future	8.90	107.8441	107.6148	107.8441	94,597.00
23/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	6	0	0	0	0.00
23/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	6	0	0	0	0.00
23/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	7	0	0	0	0.00
23/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2012	2	2	2	2,030.00
23/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3471	4	3	4	0.00
23/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	15	0	0	0	2,030.00
23/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	78	0	0	0	0.00
23/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2119	2	2	2	0.00
23/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2166	2	2	2	0.00
23/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2143	2	2	2	0.00
23/02/2024	R186 On 01-August-24			Bond Future	8.89	104.9026	104.6730	104.9026	0.00
23/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	561	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
23/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	551	1	1	1	0.00
23/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	572	1	1	1	0.00
23/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	985	1	1	1	0.00
23/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1007	1	1	1	0.00
23/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	996	1	1	1	0.00
23/02/2024	R186 On 07-November-24			Bond Future	8.91	107.3511	107.1150	107.3511	44,477.00
23/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1234	1	1	1	0.00
23/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1247	1	1	1	0.00
23/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1221	1	1	1	0.00
23/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	790	1	1	1	0.00
23/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	777	1	1	1	0.00
23/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	783	1	1	1	0.00
23/02/2024	R186 On 06-February-25			Bond Future	8.96	104.3339	104.0669	104.3339	0.00
23/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1101	1	1	1	0.00
23/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	973	1	1	1	0.00
23/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
23/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	960	1	1	1	0.00
23/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	975	1	1	1	0.00
23/02/2024	R202 On 02-May-24			Bond Future	260.61	260.6484	260.6133	260.6484	4,848.00
23/02/2024	R202 On 01-August-24			Bond Future	261.33	261.3543	261.3301	261.3543	0.00
23/02/2024	R202 On 07-November-24			Bond Future	267.50	267.5227	267.4955	267.5227	6.00
23/02/2024	R202 On 06-February-25			Bond Future	268.01	268.1040	268.0129	268.1040	0.00
23/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1223	1	1	1	0.00
23/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
23/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
23/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
23/02/2024	R209 On 02-May-24			Bond Future	11.94	65.6000	64.9584	65.6000	13,177.00
23/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	183	0	0	0	0.00
23/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	190	0	0	0	0.00
23/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	177	0	0	0	0.00
23/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3875	3	4	3	0.00
23/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3788	3	4	3	0.00
23/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3831	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
23/02/2024	R209 On 01-August-24			Bond Future	12.04	67.0396	66.3870	67.0396	1,690.00
23/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1460	2	1	2	0.00
23/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1481	2	1	2	0.00
23/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1439	2	1	2	0.00
23/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2648	2	3	2	0.00
23/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2596	2	3	2	0.00
23/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2622	2	3	2	0.00
23/02/2024	R209 On 07-November-24			Bond Future	12.16	65.4476	64.7790	65.4476	5,237.00
23/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2805	3	3	3	0.00
23/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2780	3	3	3	0.00
23/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2830	3	3	3	0.00
23/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2538	2	3	2	0.00
23/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2578	2	3	2	0.00
23/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2558	2	3	2	0.00
23/02/2024	R209 On 06-February-25			Bond Future	12.29	66.8483	66.1493	66.8483	0.00
23/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3310	4	3	4	0.00
23/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2669	2	3	2	0.00
23/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
23/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3366	3	3	3	0.00
23/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3366	3	3	3	0.00
23/02/2024	R210 On 02-May-24			Bond Future	233.87	234.0808	233.8669	234.0808	198.00
23/02/2024	R210 On 01-August-24			Bond Future	239.07	239.2745	239.0664	239.2745	300.00
23/02/2024	R210 On 07-November-24			Bond Future	241.38	241.5915	241.3764	241.5915	60.00
23/02/2024	R210 On 06-February-25			Bond Future	246.54	246.8223	246.5442	246.8223	0.00
23/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6934	7	7	7	0.00
23/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
23/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
23/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
23/02/2024	R213 On 02-May-24			Bond Future	10.67	84.3489	83.8264	84.3489	26,371.00
23/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	424	1	0	1	0.00
23/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	411	1	0	1	0.00
23/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	437	1	0	1	0.00
23/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2018	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
23/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2078	2	2	2	0.00
23/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2048	2	2	2	0.00
23/02/2024	R213 On 01-August-24			Bond Future	10.75	86.2001	85.6699	86.2001	0.00
23/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2048	2	2	2	0.00
23/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2024	2	2	2	0.00
23/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2001	2	2	2	0.00
23/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1550	1	2	1	0.00
23/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1533	1	2	1	0.00
23/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1516	1	2	1	0.00
23/02/2024	R213 On 07-November-24			Bond Future	10.86	84.6515	84.1080	84.6515	16,004.00
23/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3077	3	3	3	0.00
23/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3102	3	3	3	0.00
23/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3052	3	3	3	0.00
23/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1671	2	2	2	0.00
23/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1643	1	2	1	0.00
23/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1657	1	2	1	0.00
23/02/2024	R213 On 06-February-25			Bond Future	10.98	86.4644	85.8887	86.4644	0.00
23/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3250	4	3	4	0.00
23/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1858	2	2	2	0.00
23/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
23/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2878	3	3	3	0.00
23/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2878	3	3	3	0.00
23/02/2024	R214 On 02-May-24			Bond Future	12.37	60.7559	60.0580	60.7559	21,519.00
23/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	108	0	0	0	0.00
23/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	112	0	0	0	0.00
23/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	104	0	0	0	0.00
23/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5200	6	5	6	0.00
23/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2849	3	3	3	0.00
23/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	812	1	1	1	10,000.00
23/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	850	1	1	1	5,110.00
23/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1928	2	2	2	0.00
23/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	563	0	1	0	15,110.00
23/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1986	2	2	2	0.00
23/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	162	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
23/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4602	4	5	4	0.00
23/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4506	4	5	4	0.00
23/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4554	4	5	4	0.00
23/02/2024	R214 On 01-August-24			Bond Future	12.47	62.0894	61.3787	62.0894	0.00
23/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1456	2	1	2	0.00
23/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1414	2	1	2	0.00
23/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1435	2	1	2	0.00
23/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2846	2	3	2	0.00
23/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2874	2	3	2	0.00
23/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2819	2	3	2	0.00
23/02/2024	R214 On 07-November-24			Bond Future	12.60	60.2319	59.5041	60.2319	0.00
23/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2738	3	3	3	0.00
23/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2713	3	3	3	0.00
23/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2763	3	3	3	0.00
23/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2650	2	3	2	0.00
23/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2691	2	3	2	0.00
23/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2670	2	3	2	0.00
23/02/2024	R214 On 06-February-25			Bond Future	12.73	61.5213	60.7632	61.5213	0.00
23/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3171	4	3	4	0.00
23/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3248	3	3	3	0.00
23/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
23/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3457	3	3	3	0.00
23/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3457	3	3	3	0.00
23/02/2024	R248 On 02-May-24			Bond Future	12.54	73.8198	73.0668	73.8198	245,786.00
23/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	61	0	0	0	0.00
23/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	63	0	0	0	0.00
23/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	58	0	0	0	0.00
23/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	45	0	0	0	0.00
23/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1240	2	1	2	0.00
23/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3911	5	4	5	0.00
23/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	544	0	1	0	0.00
23/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2016	2	2	2	0.00
23/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6995	6	7	6	0.00
23/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6612	6	7	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
23/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6486	6	6	6	0.00
23/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6549	6	7	6	0.00
23/02/2024	R248 On 01-August-24			Bond Future	12.65	75.4400	74.6736	75.4400	13,000.00
23/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1636	2	2	2	0.00
23/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1660	2	2	2	0.00
23/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1611	2	2	2	0.00
23/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3577	3	4	3	0.00
23/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3509	3	4	3	0.00
23/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3543	3	4	3	0.00
23/02/2024	R248 On 07-November-24			Bond Future	12.78	72.7494	71.9644	72.7494	0.00
23/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3283	4	3	4	0.00
23/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3313	4	3	4	0.00
23/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3254	4	3	4	0.00
23/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3247	3	3	3	0.00
23/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3197	3	3	3	0.00
23/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3222	3	3	3	0.00
23/02/2024	R248 On 06-February-25			Bond Future	12.92	74.3065	73.4869	74.3065	0.00
23/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3285	4	3	4	0.00
23/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4415	4	4	4	0.00
23/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
23/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4191	4	4	4	0.00
23/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4191	4	4	4	0.00
23/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00