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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/02/2024 TO: 29/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	2025 On 02-May-24			Bond Future	179.18	179.1852	179.1812	179.1852	9,015.00
29/02/2024	2025 On 01-August-24			Bond Future	181.33	181.3332	181.3293	181.3332	0.00
29/02/2024	2025 On 07-November-24			Bond Future	185.62	185.6194	185.6159	185.6194	75.00
29/02/2024	2029 On 02-May-24			Bond Future	129.07	129.0233	129.0695	129.0233	7,165.00
29/02/2024	2029 On 01-August-24			Bond Future	131.94	131.8894	131.9368	131.8894	728.00
29/02/2024	2029 On 07-November-24			Bond Future	133.66	133.6090	133.6580	133.6090	66.00
29/02/2024	2029 On 06-February-25			Bond Future	136.52	136.4726	136.5232	136.4726	0.00
29/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4123	4	4	4	0.00
29/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
29/02/2024	2029 On 08-May-25			Bond Future	137.94	137.8875	137.9400	137.8875	0.00
29/02/2024	2029 On 08-May-25	137.85	Call	Bond Future	90	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
29/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
29/02/2024	2030 On 02-May-24			Bond Future	10.18	92.6723	92.8217	92.6723	131,878.00
29/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	413	0	0	0	0.00
29/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	400	0	0	0	0.00
29/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	426	0	0	0	0.00
29/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	988	1	1	1	1,000.00
29/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6759	7	7	7	0.00
29/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	244	0	0	0	1,000.00
29/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2815	3	3	3	1,080.00
29/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8333	8	8	8	0.00
29/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2186	2	2	2	500.00
29/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3831	4	4	4	500.00
29/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11016	11	11	11	0.00
29/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
29/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	143	0	0	0	0.00
29/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	431	0	0	0	0.00
29/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
29/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	281	0	0	0	0.00
29/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1058	1	1	1	0.00
29/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	13	0	0	0	1,000.00
29/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2351	2	2	2	0.00
29/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1834	2	2	2	0.00
29/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1891	2	2	2	0.00
29/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1863	2	2	2	0.00
29/02/2024	2030 On 01-August-24			Bond Future	10.25	90.7027	90.8555	90.7027	0.00
29/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1803	2	2	2	0.00
29/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1780	2	2	2	0.00
29/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1825	2	2	2	0.00
29/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1294	1	1	1	0.00
29/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1325	1	1	1	0.00
29/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1309	1	1	1	0.00
29/02/2024	2030 On 07-November-24			Bond Future	10.34	92.8225	92.9791	92.8225	1,650.00
29/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2910	3	3	3	0.00
29/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2885	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
29/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2934	3	3	3	0.00
29/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1385	1	1	1	0.00
29/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1410	1	1	1	0.00
29/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1398	1	1	1	0.00
29/02/2024	2030 On 06-February-25			Bond Future	10.45	90.7792	90.9395	90.7792	0.00
29/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2751	3	3	3	0.00
29/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1918	2	2	2	0.00
29/02/2024	2030 On 08-May-25			Bond Future	10.59	92.6438	92.8079	92.6438	0.00
29/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	1410	1	1	1	0.00
29/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	3699	4	4	4	0.00
29/02/2024	2032 On 02-May-24			Bond Future	11.02	86.2714	86.4458	86.2714	126,473.00
29/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	301	0	0	0	0.00
29/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	312	0	0	0	0.00
29/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	290	0	0	0	0.00
29/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	141	0	0	0	1,000.00
29/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	794	1	1	1	1,000.00
29/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8275	8	8	8	0.00
29/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3844	4	4	4	0.00
29/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1704	2	2	2	0.00
29/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	324	0	0	0	500.00
29/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2153	2	2	2	1,550.00
29/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	427	0	0	0	1,550.00
29/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10077	10	10	10	0.00
29/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	348	0	0	0	500.00
29/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1354	1	1	1	500.00
29/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9401	9	9	9	0.00
29/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1923	2	2	2	0.00
29/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	108	0	0	0	8,500.00
29/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	722	1	1	1	17,000.00
29/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3579	4	4	4	0.00
29/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11	0	0	0	500.00
29/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1033	1	1	1	0.00
29/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	6	0	0	0	1,550.00
29/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	630	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
29/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2192	2	2	2	0.00
29/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	825	1	1	1	500.00
29/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2475	3	2	3	0.00
29/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	247	0	0	0	500.00
29/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	24	0	0	0	1,000.00
29/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2402	3	2	3	0.00
29/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1555	2	2	2	0.00
29/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3317	3	3	3	0.00
29/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2587	3	3	3	0.00
29/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2512	3	3	3	0.00
29/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2549	3	3	3	0.00
29/02/2024	2032 On 01-August-24			Bond Future	11.12	88.1669	88.3452	88.1669	0.00
29/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1967	2	2	2	0.00
29/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1992	2	2	2	0.00
29/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1942	2	2	2	0.00
29/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1881	2	2	2	0.00
29/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1840	2	2	2	0.00
29/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1860	2	2	2	0.00
29/02/2024	2032 On 07-November-24			Bond Future	11.23	86.0607	86.2435	86.0607	1,130.00
29/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3146	3	3	3	0.00
29/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3173	3	3	3	0.00
29/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3119	3	3	3	0.00
29/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9234	9	9	9	0.00
29/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3588	3	4	3	1,615.00
29/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	416	0	0	0	1,615.00
29/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1809	2	2	2	0.00
29/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2080	2	2	2	0.00
29/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2046	2	2	2	0.00
29/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2063	2	2	2	0.00
29/02/2024	2032 On 06-February-25			Bond Future	11.36	87.8830	88.0701	87.8830	0.00
29/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3469	3	3	3	0.00
29/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1947	2	2	2	0.00
29/02/2024	2032 On 08-May-25			Bond Future	11.52	85.5240	85.7154	85.5240	0.00
29/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	1747	2	2	2	0.00
29/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	4337	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
29/02/2024	2033 On 02-May-24			Bond Future	121.43	121.1527	121.4310	121.1527	2,064.00
29/02/2024	2033 On 01-August-24			Bond Future	124.13	123.8440	124.1286	123.8440	5,737.00
29/02/2024	2033 On 07-November-24			Bond Future	125.57	125.2767	125.5685	125.2767	0.00
29/02/2024	2033 On 06-February-25			Bond Future	128.26	127.9619	128.2605	127.9619	0.00
29/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3320	3	3	3	0.00
29/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/02/2024	2033 On 08-May-25			Bond Future	129.40	129.0992	129.4047	129.0992	0.00
29/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
29/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	1215	2	1	2	0.00
29/02/2024	2037 On 02-May-24			Bond Future	12.17	78.5976	78.7939	78.5976	80,402.00
29/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	222	0	0	0	0.00
29/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	215	0	0	0	0.00
29/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	230	0	0	0	0.00
29/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4149	4	4	4	0.00
29/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4247	4	4	4	0.00
29/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4198	4	4	4	0.00
29/02/2024	2037 On 01-August-24			Bond Future	12.29	76.0684	76.2691	76.0684	73,191.00
29/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1843	2	2	2	0.00
29/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1818	2	2	2	0.00
29/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1868	2	2	2	1,383.00
29/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7822	8	8	8	0.00
29/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5299	5	5	5	0.00
29/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	920	1	1	1	1,383.00
29/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	451	0	0	0	1,383.00
29/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2793	3	3	3	0.00
29/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2848	3	3	3	0.00
29/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2820	3	3	3	0.00
29/02/2024	2037 On 07-November-24			Bond Future	12.42	77.8458	78.0513	77.8458	9,175.00
29/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3533	3	4	3	0.00
29/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3503	3	4	3	0.00
29/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3562	3	4	3	0.00
29/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2704	3	3	3	0.00
29/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2745	3	3	3	0.00
29/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2724	3	3	3	0.00

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29/02/2024	2037 On 06-February-25			Bond Future	12.56	75.2337	75.4440	75.2337	0.00
29/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4109	4	4	4	0.00
29/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3125	3	3	3	0.00
29/02/2024	2037 On 08-May-25			Bond Future	12.72	76.7769	76.9919	76.7769	0.00
29/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	2785	3	3	3	0.00
29/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	5145	5	5	5	0.00
29/02/2024	2038 On 02-May-24			Bond Future	132.80	132.8166	132.8035	132.8166	5,122.00
29/02/2024	2038 On 01-August-24			Bond Future	133.69	133.7056	133.6922	133.7056	0.00
29/02/2024	2038 On 07-November-24			Bond Future	136.85	136.8656	136.8524	136.8656	0.00
29/02/2024	2038 On 06-February-25			Bond Future	137.67	137.6855	137.6727	137.6855	0.00
29/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2443	2	2	2	0.00
29/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/02/2024	2038 On 08-May-25			Bond Future	140.54	140.5520	140.5397	140.5520	0.00
29/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	860	1	1	1	0.00
29/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
29/02/2024	2040 On 02-May-24			Bond Future	12.46	78.6521	78.7166	78.6521	148,535.00
29/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	134	0	0	0	0.00
29/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	139	0	0	0	0.00
29/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	128	0	0	0	0.00
29/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5167	5	5	5	0.00
29/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5055	5	5	5	0.00
29/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5111	5	5	5	0.00
29/02/2024	2040 On 01-August-24			Bond Future	12.59	75.8738	75.9398	75.8738	3,312.00
29/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1789	2	2	2	0.00
29/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1814	2	2	2	0.00
29/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1764	2	2	2	0.00
29/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3251	3	3	3	0.00
29/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3189	3	3	3	0.00
29/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3220	3	3	3	0.00
29/02/2024	2040 On 07-November-24			Bond Future	12.73	77.6464	77.7142	77.6464	8,677.00
29/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3658	4	4	4	0.00
29/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3689	4	4	4	0.00
29/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3627	4	4	4	0.00
29/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3017	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
29/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2973	3	3	3	0.00
29/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2994	3	3	3	0.00
29/02/2024	2040 On 06-February-25			Bond Future	12.87	74.7793	74.8488	74.7793	0.00
29/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4029	4	4	4	0.00
29/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3605	4	4	4	0.00
29/02/2024	2040 On 08-May-25			Bond Future	13.03	76.3125	76.3839	76.3125	0.00
29/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	3121	3	3	3	0.00
29/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	5236	5	5	5	0.00
29/02/2024	2044 On 02-May-24			Bond Future	12.55	74.6289	74.7503	74.6289	79,376.00
29/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	118	0	0	0	0.00
29/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	113	0	0	0	0.00
29/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	123	0	0	0	0.00
29/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1431	1	1	1	0.00
29/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2215	2	2	2	0.00
29/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3140	3	3	3	0.00
29/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	718	1	1	1	10,030.00
29/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1128	1	1	1	10,030.00
29/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1721	2	2	2	4,200.00
29/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5320	5	5	5	0.00
29/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5435	6	5	6	0.00
29/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5378	5	5	5	0.00
29/02/2024	2044 On 01-August-24			Bond Future	12.67	71.8873	72.0115	71.8873	37,227.00
29/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1454	1	1	1	0.00
29/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1431	1	1	1	0.00
29/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1477	1	1	1	0.00
29/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3562	4	4	4	0.00
29/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3632	4	4	4	0.00
29/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3597	4	4	4	0.00
29/02/2024	2044 On 07-November-24			Bond Future	12.80	73.5668	73.6941	73.5668	0.00
29/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3562	3	4	3	0.00
29/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3531	3	4	3	0.00
29/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3592	4	4	4	0.00
29/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2972	3	3	3	0.00
29/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3018	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
29/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2995	3	3	3	0.00
29/02/2024	2044 On 06-February-25			Bond Future	12.94	70.7385	70.8688	70.7385	0.00
29/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4077	4	4	4	0.00
29/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3667	4	4	4	0.00
29/02/2024	2044 On 08-May-25			Bond Future	13.10	72.1885	72.3219	72.1885	0.00
29/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	3230	3	3	3	0.00
29/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	5233	5	5	5	0.00
29/02/2024	2046 On 02-May-24			Bond Future	114.26	114.2691	114.2576	114.2691	16,115.00
29/02/2024	2046 On 01-August-24			Bond Future	116.80	116.8077	116.7956	116.8077	0.00
29/02/2024	2046 On 07-November-24			Bond Future	117.36	117.3715	117.3599	117.3715	0.00
29/02/2024	2046 On 06-February-25			Bond Future	119.87	119.8862	119.8748	119.8862	0.00
29/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5865	6	6	6	0.00
29/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
29/02/2024	2046 On 08-May-25			Bond Future	120.13	120.1375	120.1266	120.1375	0.00
29/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
29/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	1843	2	2	2	0.00
29/02/2024	2050 On 02-May-24			Bond Future	115.57	115.5856	115.5742	115.5856	14,107.00
29/02/2024	2050 On 01-August-24			Bond Future	115.85	115.8571	115.8453	115.8571	0.00
29/02/2024	2050 On 07-November-24			Bond Future	118.58	118.5952	118.5838	118.5952	0.00
29/02/2024	2050 On 06-February-25			Bond Future	118.77	118.7813	118.7703	118.7813	0.00
29/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3170	3	3	3	0.00
29/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/02/2024	2050 On 08-May-25			Bond Future	121.24	121.2537	121.2429	121.2537	0.00
29/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	83	0	0	0	0.00
29/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
29/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	AL37 On 02-May-24			Index Future	951.10	949.4230	951.1000	949.4230	0.00
29/02/2024	AL37 On 01-August-24			Index Future	972.00	970.2840	971.9980	970.2840	0.00
29/02/2024	AL37 On 07-November-24			Index Future	994.74	992.9820	994.7390	992.9820	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
29/02/2024	AL37 On 06-February-25			Index Future	1015.85	1014.0550	1015.8540	1014.0550	0.00
29/02/2024	AL37 On 08-May-25			Index Future	1036.83	1034.9890	1036.8300	1034.9890	0.00
29/02/2024	AL7T On 02-May-24			Index Future	1102.28	1100.0970	1102.2780	1100.0970	0.00
29/02/2024	AL7T On 01-August-24			Index Future	1126.50	1124.2690	1126.4980	1124.2690	0.00
29/02/2024	AL7T On 07-November-24			Index Future	1152.85	1150.5690	1152.8540	1150.5690	0.00
29/02/2024	AL7T On 06-February-25			Index Future	1177.33	1174.9870	1177.3250	1174.9870	0.00
29/02/2024	AL7T On 08-May-25			Index Future	1201.64	1199.2430	1201.6350	1199.2430	0.00
29/02/2024	ALBI On 02-May-24			Index Future	956.25	954.8230	956.2450	954.8230	94.00
29/02/2024	ALBI On 01-August-24			Index Future	977.26	975.8030	977.2560	975.8030	0.00
29/02/2024	ALBI On 07-November-24			Index Future	1000.12	998.6300	1000.1200	998.6300	0.00
29/02/2024	ALBI On 06-February-25			Index Future	1021.35	1019.8230	1021.3500	1019.8230	0.00
29/02/2024	ALBI On 08-May-25			Index Future	1042.44	1040.8760	1042.4380	1040.8760	0.00
29/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	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
29/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	ES33 On 02-May-24			Bond Future	12.57	73.4381	73.6063	73.4381	0.00
29/02/2024	ES33 On 01-August-24			Bond Future	12.72	75.0694	75.2415	75.0694	0.00
29/02/2024	ES33 On 07-November-24			Bond Future	12.89	73.0404	73.2169	73.0404	0.00
29/02/2024	ES33 On 06-February-25			Bond Future	13.08	74.6033	74.7841	74.6033	0.00
29/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1052	1	1	1	0.00
29/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
29/02/2024	ES33 On 08-May-25			Bond Future	13.28	72.3505	72.5356	72.3505	0.00
29/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
29/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2236	2	2	2	0.00
29/02/2024	ES42 On 02-May-24			Bond Future	13.10	68.6604	68.7721	68.6604	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
29/02/2024	ES42 On 01-August-24			Bond Future	13.23	70.1855	70.2997	70.1855	0.00
29/02/2024	ES42 On 07-November-24			Bond Future	13.39	67.5752	67.6924	67.5752	0.00
29/02/2024	ES42 On 06-February-25			Bond Future	13.55	69.0189	69.1389	69.0189	0.00
29/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	745	1	1	1	0.00
29/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/02/2024	ES42 On 08-May-25			Bond Future	13.73	66.1833	66.3062	66.1833	0.00
29/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
29/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2325	2	2	2	0.00
29/02/2024	GOVI On 02-May-24			GOVI	942.25	940.8380	942.2490	940.8380	726.00
29/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	87410	10	9	10	0.00
29/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	87310	10	9	10	0.00
29/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	87210	10	9	10	0.00
29/02/2024	GOVI On 01-August-24			GOVI	962.95	961.5110	962.9530	961.5110	0.00
29/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	195830	18	20	18	0.00
29/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	195730	18	20	18	0.00
29/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	195630	18	20	18	0.00
29/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 07-November-24			GOVI	985.48	984.0040	985.4830	984.0040	0.00
29/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	366930	35	37	35	0.00
29/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	366830	35	37	35	0.00
29/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	367030	35	37	35	0.00
29/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 06-February-25			GOVI	1006.40	1004.8870	1006.4010	1004.8870	0.00
29/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	344010	33	34	33	0.00
29/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
29/02/2024	GOVI On 08-May-25			GOVI	1027.18	1025.6310	1027.1810	1025.6310	0.00
29/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	51810	4	5	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
29/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
29/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/02/2024	IGOV On 02-May-24			Index Future	348.55	348.4840	348.5540	348.4840	593.00
29/02/2024	IGOV On 01-August-24			Index Future	356.30	356.2250	356.2970	356.2250	0.00
29/02/2024	IGOV On 07-November-24			Index Future	364.72	364.6470	364.7220	364.6470	0.00
29/02/2024	IGOV On 06-February-25			Index Future	372.55	372.4660	372.5450	372.4660	0.00
29/02/2024	IGOV On 08-May-25			Index Future	380.32	380.2340	380.3160	380.2340	0.00
29/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
29/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
29/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
29/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
29/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.30	91.6900	91.7000	91.6900	0.00
29/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.26	91.7300	91.7400	91.7300	0.00
29/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.22	91.7700	91.7800	91.7700	0.00
29/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.99	92.0200	92.0100	92.0200	0.00
29/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.87	92.1000	92.1300	92.1000	0.00
29/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.80	92.1900	92.2000	92.1900	0.00
29/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.80	92.1600	92.2000	92.1600	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
29/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.87	92.1100	92.1300	92.1100	0.00
29/02/2024	R035 On 02-May-24			Bond Future	11.74	84.1521	84.3213	84.1521	160,802.00
29/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	399	0	0	0	0.00
29/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	411	0	0	0	0.00
29/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	386	0	0	0	0.00
29/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3378	4	3	4	0.00
29/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3291	3	3	3	0.00
29/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3334	3	3	3	0.00
29/02/2024	R035 On 01-August-24			Bond Future	11.85	86.0012	86.1741	86.0012	0.00
29/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2249	2	2	2	0.00
29/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2276	2	2	2	0.00
29/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2221	2	2	2	0.00
29/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2514	3	3	3	0.00
29/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2465	3	2	3	0.00
29/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2490	3	2	3	0.00
29/02/2024	R035 On 07-November-24			Bond Future	11.98	83.4964	83.6736	83.4964	14,838.00
29/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3596	4	4	4	0.00
29/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3626	4	4	4	0.00
29/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3567	3	4	3	0.00
29/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2596	3	3	3	0.00
29/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2557	3	3	3	0.00
29/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2576	3	3	3	0.00
29/02/2024	R035 On 06-February-25			Bond Future	12.12	85.2651	85.4464	85.2651	0.00
29/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4046	4	4	4	0.00
29/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2621	3	3	3	0.00
29/02/2024	R035 On 08-May-25			Bond Future	12.27	82.5034	82.6888	82.5034	0.00
29/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	2370	2	2	2	0.00
29/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	4809	5	5	5	0.00
29/02/2024	R053 On 02-May-24			Bond Future	12.40	94.9225	95.0833	94.9225	5,189.00
29/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5052	5	5	5	0.00
29/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4997	5	5	5	0.00
29/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5108	5	5	5	0.00
29/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	601	1	1	1	0.00
29/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	625	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
29/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	613	1	1	1	0.00
29/02/2024	R053 On 01-August-24			Bond Future	12.51	97.0082	97.1725	97.0082	0.00
29/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5951	6	6	6	0.00
29/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6000	6	6	6	0.00
29/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5902	6	6	6	0.00
29/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1593	2	2	2	0.00
29/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1559	2	2	2	0.00
29/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1576	2	2	2	0.00
29/02/2024	R053 On 07-November-24			Bond Future	12.64	93.4034	93.5720	93.4034	0.00
29/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4798	5	5	5	0.00
29/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4757	5	5	5	0.00
29/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4839	5	5	5	0.00
29/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3630	4	4	4	0.00
29/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3688	4	4	4	0.00
29/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3659	4	4	4	0.00
29/02/2024	R053 On 06-February-25			Bond Future	12.77	95.3798	95.5524	95.3798	0.00
29/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5509	5	6	5	0.00
29/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4337	4	4	4	0.00
29/02/2024	R053 On 08-May-25			Bond Future	12.92	91.4684	91.6450	91.4684	0.00
29/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	4413	4	4	4	0.00
29/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	6335	6	6	6	0.00
29/02/2024	R186 On 02-May-24			Bond Future	8.97	107.3884	107.4395	107.3884	93,097.00
29/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	2	0	0	0	0.00
29/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	2	0	0	0	0.00
29/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	2	0	0	0	0.00
29/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1834	2	2	2	2,030.00
29/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3294	3	3	3	0.00
29/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	13	0	0	0	2,030.00
29/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	75	0	0	0	0.00
29/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2289	2	2	2	0.00
29/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2337	2	2	2	0.00
29/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2313	2	2	2	0.00
29/02/2024	R186 On 01-August-24			Bond Future	8.98	104.4396	104.4919	104.4396	0.00
29/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	446	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
29/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	437	0	0	0	0.00
29/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	455	0	0	0	0.00
29/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1050	1	1	1	0.00
29/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1074	1	1	1	0.00
29/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1062	1	1	1	0.00
29/02/2024	R186 On 07-November-24			Bond Future	9.00	106.8808	106.9347	106.8808	35,853.00
29/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1095	1	1	1	0.00
29/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1107	1	1	1	0.00
29/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1082	1	1	1	0.00
29/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	832	1	1	1	0.00
29/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	818	1	1	1	0.00
29/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	825	1	1	1	0.00
29/02/2024	R186 On 06-February-25			Bond Future	9.06	103.8298	103.8853	103.8298	0.00
29/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	983	1	1	1	0.00
29/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1037	1	1	1	0.00
29/02/2024	R186 On 08-May-25			Bond Future	9.19	105.9630	106.0201	105.9630	0.00
29/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	460	0	0	0	0.00
29/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	1538	2	2	2	0.00
29/02/2024	R202 On 02-May-24			Bond Future	259.71	259.7354	259.7091	259.7354	4,848.00
29/02/2024	R202 On 01-August-24			Bond Future	260.40	260.4281	260.4015	260.4281	0.00
29/02/2024	R202 On 07-November-24			Bond Future	266.56	266.5834	266.5571	266.5834	6.00
29/02/2024	R202 On 06-February-25			Bond Future	267.06	267.0871	267.0617	267.0871	0.00
29/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	272	0	0	0	0.00
29/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
29/02/2024	R202 On 08-May-25			Bond Future	272.62	272.6478	272.6232	272.6478	0.00
29/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	313	0	0	0	0.00
29/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
29/02/2024	R209 On 02-May-24			Bond Future	11.88	65.0805	65.2529	65.0805	13,185.00
29/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	184	0	0	0	0.00
29/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	190	0	0	0	0.00
29/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	177	0	0	0	0.00
29/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3580	4	4	4	0.00
29/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3494	4	3	4	0.00
29/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3537	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
29/02/2024	R209 On 01-August-24			Bond Future	11.98	66.5105	66.6867	66.5105	1,690.00
29/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1576	2	2	2	0.00
29/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1598	2	2	2	0.00
29/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1554	1	2	1	0.00
29/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2462	3	2	3	0.00
29/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2413	3	2	3	0.00
29/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2437	3	2	3	0.00
29/02/2024	R209 On 07-November-24			Bond Future	12.10	64.9083	65.0888	64.9083	5,237.00
29/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2904	3	3	3	0.00
29/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2878	3	3	3	0.00
29/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2930	3	3	3	0.00
29/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2328	2	2	2	0.00
29/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2366	2	2	2	0.00
29/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2347	2	2	2	0.00
29/02/2024	R209 On 06-February-25			Bond Future	12.22	66.2826	66.4673	66.2826	0.00
29/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3438	3	3	3	0.00
29/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2478	3	2	3	0.00
29/02/2024	R209 On 08-May-25			Bond Future	12.36	64.4894	64.6782	64.4894	0.00
29/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	2268	2	2	2	0.00
29/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	4370	4	4	4	0.00
29/02/2024	R210 On 02-May-24			Bond Future	233.42	233.5352	233.4192	233.5352	198.00
29/02/2024	R210 On 01-August-24			Bond Future	238.60	238.7229	238.6046	238.7229	300.00
29/02/2024	R210 On 07-November-24			Bond Future	240.92	241.0354	240.9152	241.0354	60.00
29/02/2024	R210 On 06-February-25			Bond Future	246.08	246.2007	246.0789	246.2007	0.00
29/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6469	7	6	7	0.00
29/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/02/2024	R210 On 08-May-25			Bond Future	247.80	247.9261	247.8032	247.9261	0.00
29/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
29/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	227	0	0	0	0.00
29/02/2024	R213 On 02-May-24			Bond Future	10.66	83.6923	83.8704	83.6923	25,824.00
29/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	447	0	0	0	0.00
29/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	434	0	0	0	0.00
29/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	460	0	0	0	0.00
29/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1998	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
29/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2057	2	2	2	0.00
29/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2027	2	2	2	0.00
29/02/2024	R213 On 01-August-24			Bond Future	10.74	85.5312	85.7133	85.5312	0.00
29/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2069	2	2	2	0.00
29/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2045	2	2	2	0.00
29/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2021	2	2	2	0.00
29/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1527	2	2	2	0.00
29/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1510	2	2	2	0.00
29/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1494	2	1	2	0.00
29/02/2024	R213 On 07-November-24			Bond Future	10.85	83.9697	84.1563	83.9697	10,002.00
29/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3099	3	3	3	0.00
29/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3124	3	3	3	0.00
29/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3074	3	3	3	0.00
29/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1644	2	2	2	0.00
29/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1617	2	2	2	0.00
29/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1631	2	2	2	0.00
29/02/2024	R213 On 06-February-25			Bond Future	10.97	85.7491	85.9400	85.7491	0.00
29/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3282	3	3	3	0.00
29/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1839	2	2	2	0.00
29/02/2024	R213 On 08-May-25			Bond Future	11.11	83.9527	84.1479	83.9527	0.00
29/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	1580	2	2	2	0.00
29/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	3822	4	4	4	0.00
29/02/2024	R214 On 02-May-24			Bond Future	12.29	60.3248	60.4269	60.3248	23,477.00
29/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	127	0	0	0	0.00
29/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	132	0	0	0	0.00
29/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	122	0	0	0	0.00
29/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5526	5	6	5	0.00
29/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3108	3	3	3	0.00
29/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	932	1	1	1	10,000.00
29/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	974	1	1	1	5,110.00
29/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1683	2	2	2	0.00
29/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	453	0	0	0	15,110.00
29/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1737	2	2	2	0.00
29/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	118	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
29/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4251	4	4	4	0.00
29/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4157	4	4	4	0.00
29/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4204	4	4	4	0.00
29/02/2024	R214 On 01-August-24			Bond Future	12.39	61.6503	61.7546	61.6503	0.00
29/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1622	2	2	2	0.00
29/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1577	2	2	2	0.00
29/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1599	2	2	2	0.00
29/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2635	3	3	3	0.00
29/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2661	3	3	3	0.00
29/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2609	3	3	3	0.00
29/02/2024	R214 On 07-November-24			Bond Future	12.51	59.7846	59.8916	59.7846	0.00
29/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2958	3	3	3	0.00
29/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2932	3	3	3	0.00
29/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2984	3	3	3	0.00
29/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2484	3	2	3	0.00
29/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2523	3	3	3	0.00
29/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2503	3	3	3	0.00
29/02/2024	R214 On 06-February-25			Bond Future	12.64	61.0509	61.1604	61.0509	0.00
29/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3394	3	3	3	0.00
29/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3074	3	3	3	0.00
29/02/2024	R214 On 08-May-25			Bond Future	12.77	58.9994	59.1114	58.9994	0.00
29/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	2684	3	3	3	0.00
29/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	4387	4	4	4	0.00
29/02/2024	R248 On 02-May-24			Bond Future	12.47	73.3612	73.4262	73.3612	245,790.00
29/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	79	0	0	0	0.00
29/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	82	0	0	0	0.00
29/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	75	0	0	0	0.00
29/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	57	0	0	0	0.00
29/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1437	1	1	1	0.00
29/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4217	4	4	4	0.00
29/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	490	1	0	1	0.00
29/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1854	2	2	2	0.00
29/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6647	7	7	7	0.00
29/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6269	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6145	6	6	6	0.00
29/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6207	6	6	6	0.00
29/02/2024	R248 On 01-August-24			Bond Future	12.58	74.9731	75.0396	74.9731	13,000.00
29/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1801	2	2	2	0.00
29/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1827	2	2	2	0.00
29/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1775	2	2	2	0.00
29/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3375	3	3	3	0.00
29/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3310	3	3	3	0.00
29/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3342	3	3	3	0.00
29/02/2024	R248 On 07-November-24			Bond Future	12.71	72.2740	72.3423	72.2740	0.00
29/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3606	4	4	4	0.00
29/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3637	4	4	4	0.00
29/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3575	4	4	4	0.00
29/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3190	3	3	3	0.00
29/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3143	3	3	3	0.00
29/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3167	3	3	3	0.00
29/02/2024	R248 On 06-February-25			Bond Future	12.85	73.8046	73.8746	73.8046	0.00
29/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3506	3	4	3	0.00
29/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4248	4	4	4	0.00
29/02/2024	R248 On 08-May-25			Bond Future	12.99	70.8699	70.9418	70.8699	0.00
29/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	3308	3	3	3	0.00
29/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	5423	5	5	5	0.00
29/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00