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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/02/2024 TO: 28/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	2025 On 02-May-24			Bond Future	179.19	179.1967	179.1852	179.1967	9,015.00
28/02/2024	2025 On 01-August-24			Bond Future	181.33	181.3446	181.3332	181.3446	0.00
28/02/2024	2025 On 07-November-24			Bond Future	185.62	185.6291	185.6194	185.6291	75.00
28/02/2024	2029 On 02-May-24			Bond Future	129.02	129.0682	129.0233	129.0682	7,165.00
28/02/2024	2029 On 01-August-24			Bond Future	131.89	131.9351	131.8894	131.9351	728.00
28/02/2024	2029 On 07-November-24			Bond Future	133.61	133.6542	133.6090	133.6542	66.00
28/02/2024	2029 On 06-February-25			Bond Future	136.47	136.5172	136.4726	136.5172	0.00
28/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4073	4	4	4	0.00
28/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
28/02/2024	2029 On 08-May-25			Bond Future	137.89	137.9309	137.8875	137.9309	0.00
28/02/2024	2029 On 08-May-25	137.85	Call	Bond Future	38	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
28/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
28/02/2024	2030 On 02-May-24			Bond Future	10.21	92.5157	92.6723	92.5157	131,878.00
28/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	379	0	0	0	0.00
28/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	367	0	0	0	0.00
28/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	391	0	0	0	0.00
28/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	924	1	1	1	1,000.00
28/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6612	6	7	6	0.00
28/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	221	0	0	0	1,000.00
28/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2700	3	3	3	1,080.00
28/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8184	8	8	8	0.00
28/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2084	2	2	2	500.00
28/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3701	4	4	4	500.00
28/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10866	11	11	11	0.00
28/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
28/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	163	0	0	0	0.00
28/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	478	1	0	1	0.00
28/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
28/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	315	0	0	0	0.00
28/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1143	1	1	1	0.00
28/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	16	0	0	0	1,000.00
28/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2478	3	2	3	0.00
28/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1949	2	2	2	0.00
28/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2007	2	2	2	0.00
28/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1978	2	2	2	0.00
28/02/2024	2030 On 01-August-24			Bond Future	10.29	90.5425	90.7027	90.5425	0.00
28/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1723	2	2	2	0.00
28/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1701	2	2	2	0.00
28/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1746	2	2	2	0.00
28/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1367	1	1	1	0.00
28/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1399	1	1	1	0.00
28/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1383	1	1	1	0.00
28/02/2024	2030 On 07-November-24			Bond Future	10.38	92.6576	92.8225	92.6576	1,650.00
28/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2816	3	3	3	0.00
28/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2793	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
28/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2840	3	3	3	0.00
28/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1449	2	1	2	0.00
28/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1474	2	1	2	0.00
28/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1461	2	1	2	0.00
28/02/2024	2030 On 06-February-25			Bond Future	10.49	90.6096	90.7792	90.6096	0.00
28/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2664	3	3	3	0.00
28/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1991	2	2	2	0.00
28/02/2024	2030 On 08-May-25			Bond Future	10.64	92.4694	92.6438	92.4694	0.00
28/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	1354	1	1	1	0.00
28/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	3807	4	4	4	0.00
28/02/2024	2032 On 02-May-24			Bond Future	11.06	86.0623	86.2714	86.0623	127,511.00
28/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	272	0	0	0	0.00
28/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	283	0	0	0	0.00
28/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	262	0	0	0	0.00
28/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	126	0	0	0	1,000.00
28/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	735	1	1	1	1,000.00
28/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8105	8	8	8	0.00
28/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3701	4	4	4	0.00
28/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1607	1	2	1	0.00
28/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	294	0	0	0	500.00
28/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2042	2	2	2	1,550.00
28/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	390	0	0	0	1,550.00
28/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9904	10	10	10	0.00
28/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	316	0	0	0	500.00
28/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1269	1	1	1	500.00
28/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9229	9	9	9	0.00
28/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1819	2	2	2	0.00
28/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	96	0	0	0	8,500.00
28/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	792	1	1	1	17,000.00
28/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3741	4	4	4	0.00
28/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	13	0	0	0	500.00
28/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1123	1	1	1	0.00
28/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00
28/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	694	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
28/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2329	2	2	2	0.00
28/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	902	1	1	1	500.00
28/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2619	3	3	3	0.00
28/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	279	0	0	0	500.00
28/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	28	0	0	0	1,000.00
28/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2545	3	3	3	0.00
28/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1671	2	2	2	0.00
28/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3476	4	3	4	0.00
28/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2733	3	3	3	0.00
28/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2657	3	3	3	0.00
28/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2695	3	3	3	0.00
28/02/2024	2032 On 01-August-24			Bond Future	11.16	87.9531	88.1669	87.9531	0.00
28/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1882	2	2	2	0.00
28/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1906	2	2	2	0.00
28/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1858	2	2	2	0.00
28/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1975	2	2	2	0.00
28/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1932	2	2	2	0.00
28/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1954	2	2	2	0.00
28/02/2024	2032 On 07-November-24			Bond Future	11.28	85.8410	86.0607	85.8410	1,130.00
28/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3046	3	3	3	0.00
28/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3072	3	3	3	0.00
28/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3020	3	3	3	0.00
28/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9074	9	9	9	0.00
28/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3481	3	3	3	1,615.00
28/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	439	0	0	0	1,615.00
28/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1884	2	2	2	0.00
28/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2163	2	2	2	0.00
28/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2128	2	2	2	0.00
28/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2145	2	2	2	0.00
28/02/2024	2032 On 06-February-25			Bond Future	11.41	87.6575	87.8830	87.6575	0.00
28/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3361	3	3	3	0.00
28/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2025	2	2	2	0.00
28/02/2024	2032 On 08-May-25			Bond Future	11.56	85.2925	85.5240	85.2925	0.00
28/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	1680	2	2	2	0.00
28/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	4460	5	4	5	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
28/02/2024	2033 On 02-May-24			Bond Future	121.15	121.4812	121.1527	121.4812	2,064.00
28/02/2024	2033 On 01-August-24			Bond Future	123.84	124.1796	123.8440	124.1796	5,737.00
28/02/2024	2033 On 07-November-24			Bond Future	125.28	125.6189	125.2767	125.6189	0.00
28/02/2024	2033 On 06-February-25			Bond Future	127.96	128.3100	127.9619	128.3100	0.00
28/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3022	3	3	3	0.00
28/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/02/2024	2033 On 08-May-25			Bond Future	129.10	129.4523	129.0992	129.4523	0.00
28/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	1521	1	2	1	0.00
28/02/2024	2037 On 02-May-24			Bond Future	12.20	78.1728	78.5976	78.1728	80,402.00
28/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	203	0	0	0	0.00
28/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	196	0	0	0	0.00
28/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	211	0	0	0	0.00
28/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4326	5	4	5	0.00
28/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4424	5	4	5	0.00
28/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4375	5	4	5	0.00
28/02/2024	2037 On 01-August-24			Bond Future	12.33	75.6342	76.0684	75.6342	73,191.00
28/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1761	2	2	2	0.00
28/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1737	2	2	2	0.00
28/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1786	2	2	2	1,383.00
28/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7651	7	8	7	0.00
28/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5152	5	5	5	0.00
28/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	974	1	1	1	1,383.00
28/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	481	1	0	1	1,383.00
28/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2911	3	3	3	0.00
28/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2968	3	3	3	0.00
28/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2940	3	3	3	0.00
28/02/2024	2037 On 07-November-24			Bond Future	12.46	77.4006	77.8458	77.4006	9,175.00
28/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3424	3	3	3	0.00
28/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3396	3	3	3	0.00
28/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3453	3	3	3	0.00
28/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2801	3	3	3	0.00
28/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2843	3	3	3	0.00
28/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2822	3	3	3	0.00

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28/02/2024	2037 On 06-February-25			Bond Future	12.60	74.7781	75.2337	74.7781	0.00
28/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3996	4	4	4	0.00
28/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3222	3	3	3	0.00
28/02/2024	2037 On 08-May-25			Bond Future	12.77	76.3108	76.7769	76.3108	0.00
28/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	2698	3	3	3	0.00
28/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	5273	6	5	6	0.00
28/02/2024	2038 On 02-May-24			Bond Future	132.82	132.4072	132.8166	132.4072	5,122.00
28/02/2024	2038 On 01-August-24			Bond Future	133.71	133.2867	133.7056	133.2867	0.00
28/02/2024	2038 On 07-November-24			Bond Future	136.87	136.4354	136.8656	136.4354	0.00
28/02/2024	2038 On 06-February-25			Bond Future	137.69	137.2440	137.6855	137.2440	0.00
28/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2456	2	2	2	0.00
28/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/02/2024	2038 On 08-May-25			Bond Future	140.55	140.0994	140.5520	140.0994	0.00
28/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	872	0	1	0	0.00
28/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
28/02/2024	2040 On 02-May-24			Bond Future	12.48	78.0913	78.6521	78.0913	148,467.00
28/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	132	0	0	0	0.00
28/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	138	0	0	0	0.00
28/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	127	0	0	0	0.00
28/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5230	6	5	6	0.00
28/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5118	6	5	6	0.00
28/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5174	6	5	6	0.00
28/02/2024	2040 On 01-August-24			Bond Future	12.60	75.3006	75.8738	75.3006	3,312.00
28/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1769	2	2	2	0.00
28/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1794	2	2	2	0.00
28/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1744	2	2	2	0.00
28/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3297	4	3	4	0.00
28/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3235	4	3	4	0.00
28/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3266	4	3	4	0.00
28/02/2024	2040 On 07-November-24			Bond Future	12.74	77.0590	77.6464	77.0590	8,677.00
28/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3627	3	4	3	0.00
28/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3658	3	4	3	0.00
28/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3597	3	4	3	0.00
28/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3054	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
28/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3009	3	3	3	0.00
28/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3031	3	3	3	0.00
28/02/2024	2040 On 06-February-25			Bond Future	12.88	74.1785	74.7793	74.1785	0.00
28/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3997	4	4	4	0.00
28/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3643	4	4	4	0.00
28/02/2024	2040 On 08-May-25			Bond Future	13.05	75.6981	76.3125	75.6981	0.00
28/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	3093	3	3	3	0.00
28/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	5281	6	5	6	0.00
28/02/2024	2044 On 02-May-24			Bond Future	12.57	73.9841	74.6289	73.9841	79,269.00
28/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	112	0	0	0	0.00
28/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	108	0	0	0	0.00
28/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	117	0	0	0	0.00
28/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1385	1	1	1	0.00
28/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2154	2	2	2	0.00
28/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3064	3	3	3	0.00
28/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	763	1	1	1	10,030.00
28/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1187	1	1	1	10,030.00
28/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1797	2	2	2	4,200.00
28/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5436	6	5	6	0.00
28/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5552	6	6	6	0.00
28/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5494	6	5	6	0.00
28/02/2024	2044 On 01-August-24			Bond Future	12.70	71.2283	71.8873	71.2283	37,227.00
28/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1415	1	1	1	0.00
28/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1393	1	1	1	0.00
28/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1438	1	1	1	0.00
28/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3647	4	4	4	0.00
28/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3718	4	4	4	0.00
28/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3682	4	4	4	0.00
28/02/2024	2044 On 07-November-24			Bond Future	12.83	72.8915	73.5668	72.8915	0.00
28/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3499	3	3	3	0.00
28/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3469	3	3	3	0.00
28/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3529	3	4	3	0.00
28/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3036	3	3	3	0.00
28/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3082	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
28/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3059	3	3	3	0.00
28/02/2024	2044 On 06-February-25			Bond Future	12.97	70.0480	70.7385	70.0480	0.00
28/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4012	4	4	4	0.00
28/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3733	4	4	4	0.00
28/02/2024	2044 On 08-May-25			Bond Future	13.12	71.4827	72.1885	71.4827	0.00
28/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	3175	3	3	3	0.00
28/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	5311	6	5	6	0.00
28/02/2024	2046 On 02-May-24			Bond Future	114.27	114.3042	114.2691	114.3042	16,115.00
28/02/2024	2046 On 01-August-24			Bond Future	116.81	116.8432	116.8077	116.8432	0.00
28/02/2024	2046 On 07-November-24			Bond Future	117.37	117.4065	117.3715	117.4065	0.00
28/02/2024	2046 On 06-February-25			Bond Future	119.89	119.9203	119.8862	119.9203	0.00
28/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5876	6	6	6	0.00
28/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/02/2024	2046 On 08-May-25			Bond Future	120.14	120.1703	120.1375	120.1703	0.00
28/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	1832	2	2	2	0.00
28/02/2024	2050 On 02-May-24			Bond Future	115.59	115.0346	115.5856	115.0346	14,107.00
28/02/2024	2050 On 01-August-24			Bond Future	115.86	115.2933	115.8571	115.2933	0.00
28/02/2024	2050 On 07-November-24			Bond Future	118.60	118.0170	118.5952	118.0170	0.00
28/02/2024	2050 On 06-February-25			Bond Future	118.78	118.1889	118.7813	118.1889	0.00
28/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3181	3	3	3	0.00
28/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/02/2024	2050 On 08-May-25			Bond Future	121.25	120.6473	121.2537	120.6473	0.00
28/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	94	0	0	0	0.00
28/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	1	0	1	0.00
28/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	AL37 On 02-May-24			Index Future	949.42	947.7430	949.4230	947.7430	0.00
28/02/2024	AL37 On 01-August-24			Index Future	970.28	968.5670	970.2840	968.5670	0.00
28/02/2024	AL37 On 07-November-24			Index Future	992.98	991.2220	992.9820	991.2220	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
28/02/2024	AL37 On 06-February-25			Index Future	1014.06	1012.2540	1014.0550	1012.2540	0.00
28/02/2024	AL37 On 08-May-25			Index Future	1034.99	1033.1460	1034.9890	1033.1460	0.00
28/02/2024	AL7T On 02-May-24			Index Future	1100.10	1096.2040	1100.0970	1096.2040	0.00
28/02/2024	AL7T On 01-August-24			Index Future	1124.27	1120.2900	1124.2690	1120.2900	0.00
28/02/2024	AL7T On 07-November-24			Index Future	1150.57	1146.4930	1150.5690	1146.4930	0.00
28/02/2024	AL7T On 06-February-25			Index Future	1174.99	1170.8200	1174.9870	1170.8200	0.00
28/02/2024	AL7T On 08-May-25			Index Future	1199.24	1194.9850	1199.2430	1194.9850	0.00
28/02/2024	ALBI On 02-May-24			Index Future	954.82	950.8720	954.8230	950.8720	94.00
28/02/2024	ALBI On 01-August-24			Index Future	975.80	971.7650	975.8030	971.7650	0.00
28/02/2024	ALBI On 07-November-24			Index Future	998.63	994.4940	998.6300	994.4940	0.00
28/02/2024	ALBI On 06-February-25			Index Future	1019.82	1015.5960	1019.8230	1015.5960	0.00
28/02/2024	ALBI On 08-May-25			Index Future	1040.88	1036.5570	1040.8760	1036.5570	0.00
28/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	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
28/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	ES33 On 02-May-24			Bond Future	12.61	73.0800	73.4381	73.0800	0.00
28/02/2024	ES33 On 01-August-24			Bond Future	12.76	74.7033	75.0694	74.7033	0.00
28/02/2024	ES33 On 07-November-24			Bond Future	12.93	72.6648	73.0404	72.6648	0.00
28/02/2024	ES33 On 06-February-25			Bond Future	13.12	74.2186	74.6033	74.2186	0.00
28/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	872	0	1	0	0.00
28/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/02/2024	ES33 On 08-May-25			Bond Future	13.33	71.9567	72.3505	71.9567	0.00
28/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
28/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2422	3	2	3	0.00
28/02/2024	ES42 On 02-May-24			Bond Future	13.12	68.1208	68.6604	68.1208	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
28/02/2024	ES42 On 01-August-24			Bond Future	13.25	69.6338	70.1855	69.6338	0.00
28/02/2024	ES42 On 07-November-24			Bond Future	13.41	67.0097	67.5752	67.0097	0.00
28/02/2024	ES42 On 06-February-25			Bond Future	13.58	68.4404	69.0189	68.4404	0.00
28/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	625	0	1	0	0.00
28/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/02/2024	ES42 On 08-May-25			Bond Future	13.76	65.5917	66.1833	65.5917	0.00
28/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
28/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2448	3	2	3	0.00
28/02/2024	GOVI On 02-May-24			GOVI	940.84	937.0190	940.8380	937.0190	726.00
28/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	101520	14	10	14	0.00
28/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	101420	14	10	14	0.00
28/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	101320	14	10	14	0.00
28/02/2024	GOVI On 01-August-24			GOVI	961.51	957.6080	961.5110	957.6080	0.00
28/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	181410	14	18	14	0.00
28/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	181310	14	18	14	0.00
28/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	181210	14	18	14	0.00
28/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 07-November-24			GOVI	984.00	980.0060	984.0040	980.0060	0.00
28/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	352140	31	35	31	0.00
28/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	352040	31	35	31	0.00
28/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	352240	31	35	31	0.00
28/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 06-February-25			GOVI	1004.89	1000.8000	1004.8870	1000.8000	0.00
28/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	328870	29	33	29	0.00
28/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/02/2024	GOVI On 08-May-25			GOVI	1025.63	1021.4560	1025.6310	1021.4560	0.00
28/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	36310	0	4	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
28/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	1	0	1	0.00
28/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2024	IGOV On 02-May-24			Index Future	348.48	348.1670	348.4840	348.1670	593.00
28/02/2024	IGOV On 01-August-24			Index Future	356.23	355.9010	356.2250	355.9010	0.00
28/02/2024	IGOV On 07-November-24			Index Future	364.65	364.3140	364.6470	364.3140	0.00
28/02/2024	IGOV On 06-February-25			Index Future	372.47	372.1250	372.4660	372.1250	0.00
28/02/2024	IGOV On 08-May-25			Index Future	380.23	379.8840	380.2340	379.8840	0.00
28/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
28/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6470	91.6300	91.6470	0.00
28/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.34	91.6410	91.6600	91.6410	0.00
28/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6710	91.6700	91.6710	0.00
28/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.6870	91.6800	91.6870	0.00
28/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.31	91.7550	91.6900	91.7550	0.00
28/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.27	91.7650	91.7300	91.7650	0.00
28/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.23	91.9370	91.7700	91.9370	0.00
28/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.98	92.2440	92.0200	92.2440	0.00
28/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.90	92.3720	92.1000	92.3720	0.00
28/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.81	92.4770	92.1900	92.4770	0.00
28/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.84	92.4250	92.1600	92.4250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.89	92.3620	92.1100	92.3620	0.00
28/02/2024	R035 On 02-May-24			Bond Future	11.77	83.7277	84.1521	83.7277	161,001.00
28/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	372	0	0	0	0.00
28/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	384	0	0	0	0.00
28/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	361	0	0	0	0.00
28/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3521	4	4	4	0.00
28/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3433	4	3	4	0.00
28/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3477	4	3	4	0.00
28/02/2024	R035 On 01-August-24			Bond Future	11.88	85.5672	86.0012	85.5672	0.00
28/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2171	2	2	2	0.00
28/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2198	2	2	2	0.00
28/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2144	2	2	2	0.00
28/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2610	3	3	3	0.00
28/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2560	3	3	3	0.00
28/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2585	3	3	3	0.00
28/02/2024	R035 On 07-November-24			Bond Future	12.01	83.0515	83.4964	83.0515	14,838.00
28/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3502	3	4	3	0.00
28/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3532	3	4	3	0.00
28/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3473	3	3	3	0.00
28/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2680	3	3	3	0.00
28/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2639	3	3	3	0.00
28/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2659	3	3	3	0.00
28/02/2024	R035 On 06-February-25			Bond Future	12.16	84.8097	85.2651	84.8097	0.00
28/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3945	4	4	4	0.00
28/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2701	3	3	3	0.00
28/02/2024	R035 On 08-May-25			Bond Future	12.31	82.0374	82.5034	82.0374	0.00
28/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	2299	2	2	2	0.00
28/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	4923	5	5	5	0.00
28/02/2024	R053 On 02-May-24			Bond Future	12.42	94.0688	94.9225	94.0688	5,189.00
28/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4936	4	5	4	0.00
28/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4881	4	5	4	0.00
28/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4991	4	5	4	0.00
28/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	645	1	1	1	0.00
28/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	670	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
28/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	657	1	1	1	0.00
28/02/2024	R053 On 01-August-24			Bond Future	12.53	96.1356	97.0082	96.1356	0.00
28/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5843	5	6	5	0.00
28/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5892	5	6	5	0.00
28/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5794	5	6	5	0.00
28/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1650	2	2	2	0.00
28/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1615	2	2	2	0.00
28/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1633	2	2	2	0.00
28/02/2024	R053 On 07-November-24			Bond Future	12.66	92.5094	93.4034	92.5094	0.00
28/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4712	4	5	4	0.00
28/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4671	4	5	4	0.00
28/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4752	4	5	4	0.00
28/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3712	4	4	4	0.00
28/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3770	4	4	4	0.00
28/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3741	4	4	4	0.00
28/02/2024	R053 On 06-February-25			Bond Future	12.79	94.4656	95.3798	94.4656	0.00
28/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5419	5	5	5	0.00
28/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4420	5	4	5	0.00
28/02/2024	R053 On 08-May-25			Bond Future	12.94	90.5338	91.4684	90.5338	0.00
28/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	4336	4	4	4	0.00
28/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	6435	7	6	7	0.00
28/02/2024	R186 On 02-May-24			Bond Future	8.99	107.3230	107.3884	107.3230	93,369.00
28/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	1	0	0	0	0.00
28/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	1	0	0	0	0.00
28/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	2	0	0	0	0.00
28/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1790	2	2	2	2,030.00
28/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3244	3	3	3	0.00
28/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	15	0	0	0	2,030.00
28/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	83	0	0	0	0.00
28/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2340	2	2	2	0.00
28/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2388	2	2	2	0.00
28/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2364	2	2	2	0.00
28/02/2024	R186 On 01-August-24			Bond Future	9.00	104.3726	104.4396	104.3726	0.00
28/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	429	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
28/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	420	0	0	0	0.00
28/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	438	0	0	0	0.00
28/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1085	1	1	1	0.00
28/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1110	1	1	1	0.00
28/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1098	1	1	1	0.00
28/02/2024	R186 On 07-November-24			Bond Future	9.03	106.8112	106.8808	106.8112	35,853.00
28/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1067	1	1	1	0.00
28/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1080	1	1	1	0.00
28/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1055	1	1	1	0.00
28/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	858	1	1	1	0.00
28/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	844	1	1	1	0.00
28/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	851	1	1	1	0.00
28/02/2024	R186 On 06-February-25			Bond Future	9.09	103.7574	103.8298	103.7574	0.00
28/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	957	1	1	1	0.00
28/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1067	1	1	1	0.00
28/02/2024	R186 On 08-May-25			Bond Future	9.23	105.8875	105.9630	105.8875	0.00
28/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	443	0	0	0	0.00
28/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	1578	2	2	2	0.00
28/02/2024	R202 On 02-May-24			Bond Future	259.74	259.8140	259.7354	259.8140	4,848.00
28/02/2024	R202 On 01-August-24			Bond Future	260.43	260.5076	260.4281	260.5076	0.00
28/02/2024	R202 On 07-November-24			Bond Future	266.58	266.6623	266.5834	266.6623	6.00
28/02/2024	R202 On 06-February-25			Bond Future	267.09	267.1636	267.0871	267.1636	0.00
28/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	297	0	0	0	0.00
28/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
28/02/2024	R202 On 08-May-25			Bond Future	272.65	272.7222	272.6478	272.7222	0.00
28/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	338	0	0	0	0.00
28/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
28/02/2024	R209 On 02-May-24			Bond Future	11.91	64.7080	65.0805	64.7080	13,185.00
28/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	167	0	0	0	0.00
28/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	173	0	0	0	0.00
28/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	160	0	0	0	0.00
28/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3736	4	4	4	0.00
28/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3649	4	4	4	0.00
28/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3692	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
28/02/2024	R209 On 01-August-24			Bond Future	12.01	66.1296	66.5105	66.1296	1,690.00
28/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1504	1	2	1	0.00
28/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1526	1	2	1	0.00
28/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1483	1	1	1	0.00
28/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2568	3	3	3	0.00
28/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2517	3	3	3	0.00
28/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2542	3	3	3	0.00
28/02/2024	R209 On 07-November-24			Bond Future	12.14	64.5178	64.9083	64.5178	5,237.00
28/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2810	3	3	3	0.00
28/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2785	3	3	3	0.00
28/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2835	3	3	3	0.00
28/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2414	3	2	3	0.00
28/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2453	3	2	3	0.00
28/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2434	3	2	3	0.00
28/02/2024	R209 On 06-February-25			Bond Future	12.26	65.8831	66.2826	65.8831	0.00
28/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3337	3	3	3	0.00
28/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2562	3	3	3	0.00
28/02/2024	R209 On 08-May-25			Bond Future	12.41	64.0806	64.4894	64.0806	0.00
28/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	2193	2	2	2	0.00
28/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	4483	5	4	5	0.00
28/02/2024	R210 On 02-May-24			Bond Future	233.54	233.7950	233.5352	233.7950	198.00
28/02/2024	R210 On 01-August-24			Bond Future	238.72	238.9881	238.7229	238.9881	300.00
28/02/2024	R210 On 07-November-24			Bond Future	241.04	241.3042	241.0354	241.3042	60.00
28/02/2024	R210 On 06-February-25			Bond Future	246.20	246.4721	246.2007	246.4721	0.00
28/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6591	7	7	7	0.00
28/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/02/2024	R210 On 08-May-25			Bond Future	247.93	248.1990	247.9261	248.1990	0.00
28/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
28/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	104	0	0	0	0.00
28/02/2024	R213 On 02-May-24			Bond Future	10.70	83.5065	83.6923	83.5065	26,374.00
28/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	406	0	0	0	0.00
28/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	393	0	0	0	0.00
28/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	418	0	0	0	0.00
28/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2134	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
28/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2195	2	2	2	0.00
28/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2164	2	2	2	0.00
28/02/2024	R213 On 01-August-24			Bond Future	10.78	85.3412	85.5312	85.3412	0.00
28/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	1974	2	2	2	0.00
28/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1950	2	2	2	0.00
28/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1927	2	2	2	0.00
28/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1615	2	2	2	0.00
28/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1598	2	2	2	0.00
28/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1581	2	2	2	0.00
28/02/2024	R213 On 07-November-24			Bond Future	10.89	83.7745	83.9697	83.7745	10,002.00
28/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	2990	3	3	3	0.00
28/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3014	3	3	3	0.00
28/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2965	3	3	3	0.00
28/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1722	2	2	2	0.00
28/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1694	2	2	2	0.00
28/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1708	2	2	2	0.00
28/02/2024	R213 On 06-February-25			Bond Future	11.02	85.5487	85.7491	85.5487	0.00
28/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3171	3	3	3	0.00
28/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1919	2	2	2	0.00
28/02/2024	R213 On 08-May-25			Bond Future	11.16	83.7469	83.9527	83.7469	0.00
28/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	1510	1	2	1	0.00
28/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	3947	4	4	4	0.00
28/02/2024	R214 On 02-May-24			Bond Future	12.31	59.8284	60.3248	59.8284	23,477.00
28/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	121	0	0	0	0.00
28/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	126	0	0	0	0.00
28/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	117	0	0	0	0.00
28/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5435	5	5	5	0.00
28/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3037	3	3	3	0.00
28/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	900	1	1	1	10,000.00
28/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	941	1	1	1	5,110.00
28/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1752	2	2	2	0.00
28/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	484	1	0	1	15,110.00
28/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1808	2	2	2	0.00
28/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	130	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
28/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4348	5	4	5	0.00
28/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4253	5	4	5	0.00
28/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4300	5	4	5	0.00
28/02/2024	R214 On 01-August-24			Bond Future	12.41	61.1429	61.6503	61.1429	0.00
28/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1583	1	2	1	0.00
28/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1539	1	2	1	0.00
28/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1561	1	2	1	0.00
28/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2700	3	3	3	0.00
28/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2727	3	3	3	0.00
28/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2674	3	3	3	0.00
28/02/2024	R214 On 07-November-24			Bond Future	12.53	59.2647	59.7846	59.2647	0.00
28/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2905	3	3	3	0.00
28/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2879	3	3	3	0.00
28/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2931	3	3	3	0.00
28/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2537	3	3	3	0.00
28/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2577	3	3	3	0.00
28/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2557	3	3	3	0.00
28/02/2024	R214 On 06-February-25			Bond Future	12.66	60.5193	61.0509	60.5193	0.00
28/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3340	3	3	3	0.00
28/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3129	3	3	3	0.00
28/02/2024	R214 On 08-May-25			Bond Future	12.80	58.4560	58.9994	58.4560	0.00
28/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	2638	2	3	2	0.00
28/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	4453	5	4	5	0.00
28/02/2024	R248 On 02-May-24			Bond Future	12.48	72.7623	73.3612	72.7623	245,790.00
28/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	78	0	0	0	0.00
28/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	82	0	0	0	0.00
28/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	75	0	0	0	0.00
28/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	56	0	0	0	0.00
28/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1420	1	1	1	0.00
28/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4174	4	4	4	0.00
28/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	512	1	1	1	0.00
28/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1902	2	2	2	0.00
28/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6712	7	7	7	0.00
28/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6334	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6210	7	6	7	0.00
28/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6272	7	6	7	0.00
28/02/2024	R248 On 01-August-24			Bond Future	12.59	74.3610	74.9731	74.3610	13,000.00
28/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1781	2	2	2	0.00
28/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1807	2	2	2	0.00
28/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1756	2	2	2	0.00
28/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3421	4	3	4	0.00
28/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3356	4	3	4	0.00
28/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3389	4	3	4	0.00
28/02/2024	R248 On 07-November-24			Bond Future	12.72	71.6468	72.2740	71.6468	0.00
28/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3576	3	4	3	0.00
28/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3606	3	4	3	0.00
28/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3545	3	4	3	0.00
28/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3228	4	3	4	0.00
28/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3181	3	3	3	0.00
28/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3204	4	3	4	0.00
28/02/2024	R248 On 06-February-25			Bond Future	12.86	73.1631	73.8046	73.1631	0.00
28/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3477	3	3	3	0.00
28/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4289	5	4	5	0.00
28/02/2024	R248 On 08-May-25			Bond Future	13.00	70.2142	70.8699	70.2142	0.00
28/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	3280	3	3	3	0.00
28/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	5467	6	5	6	0.00
28/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00