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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 27/02/2024 TO: 27/02/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	2025 On 02-May-24			Bond Future	179.20	179.2560	179.1967	179.2560	9,015.00
27/02/2024	2025 On 01-August-24			Bond Future	181.34	181.4089	181.3446	181.4089	0.00
27/02/2024	2025 On 07-November-24			Bond Future	185.63	185.6896	185.6291	185.6896	75.00
27/02/2024	2029 On 02-May-24			Bond Future	129.07	129.0886	129.0682	129.0886	7,165.00
27/02/2024	2029 On 01-August-24			Bond Future	131.94	131.9586	131.9351	131.9586	728.00
27/02/2024	2029 On 07-November-24			Bond Future	133.65	133.6746	133.6542	133.6746	66.00
27/02/2024	2029 On 06-February-25			Bond Future	136.52	136.5376	136.5172	136.5376	0.00
27/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4117	4	4	4	0.00
27/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/02/2024	2029 On 08-May-25			Bond Future	137.93	124.2073	137.9309	124.2073	0.00
27/02/2024	2029 On 08-May-25	137.85	Call	Bond Future	81	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
27/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	14	0	14	0.00
27/02/2024	2030 On 02-May-24			Bond Future	10.25	92.5547	92.5157	92.5547	131,904.00
27/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	346	0	0	0	0.00
27/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	335	0	0	0	0.00
27/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	357	0	0	0	0.00
27/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	859	1	1	1	1,000.00
27/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6459	6	6	6	0.00
27/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	199	0	0	0	1,000.00
27/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2581	3	3	3	1,080.00
27/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8029	8	8	8	0.00
27/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	1979	2	2	2	500.00
27/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3568	4	4	4	500.00
27/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10710	11	11	11	0.00
27/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
27/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	186	0	0	0	0.00
27/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	530	1	1	1	0.00
27/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
27/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	353	0	0	0	0.00
27/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1236	1	1	1	0.00
27/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	20	0	0	0	1,000.00
27/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2613	3	3	3	0.00
27/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	2071	2	2	2	0.00
27/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2131	2	2	2	0.00
27/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2101	2	2	2	0.00
27/02/2024	2030 On 01-August-24			Bond Future	10.33	90.5843	90.5425	90.5843	0.00
27/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1643	2	2	2	0.00
27/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1621	2	2	2	0.00
27/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1664	2	2	2	0.00
27/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1445	1	1	1	0.00
27/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1479	1	1	1	0.00
27/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1462	1	1	1	0.00
27/02/2024	2030 On 07-November-24			Bond Future	10.43	92.6977	92.6576	92.6977	1,652.00
27/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2720	3	3	3	0.00
27/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2697	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
27/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2743	3	3	3	0.00
27/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1517	2	2	2	0.00
27/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1543	2	2	2	0.00
27/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1530	2	2	2	0.00
27/02/2024	2030 On 06-February-25			Bond Future	10.54	90.6503	90.6096	90.6503	0.00
27/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2574	3	3	3	0.00
27/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2070	2	2	2	0.00
27/02/2024	2030 On 08-May-25			Bond Future	10.69	83.0853	92.4694	83.0853	0.00
27/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	1296	0	1	0	0.00
27/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	3924	12	4	12	0.00
27/02/2024	2032 On 02-May-24			Bond Future	11.10	86.1302	86.0623	86.1302	127,431.00
27/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	240	0	0	0	0.00
27/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	250	0	0	0	0.00
27/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	231	0	0	0	0.00
27/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	109	0	0	0	1,000.00
27/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	667	1	1	1	1,000.00
27/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	7901	8	8	8	0.00
27/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3532	4	4	4	0.00
27/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1494	2	1	2	0.00
27/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	260	0	0	0	500.00
27/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	1913	2	2	2	1,550.00
27/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	347	0	0	0	1,550.00
27/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9697	10	10	10	0.00
27/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	280	0	0	0	500.00
27/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1171	1	1	1	500.00
27/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9022	9	9	9	0.00
27/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1698	2	2	2	0.00
27/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	82	0	0	0	8,500.00
27/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	880	1	1	1	17,000.00
27/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3937	4	4	4	0.00
27/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	16	0	0	0	500.00
27/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1234	1	1	1	0.00
27/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	9	0	0	0	1,550.00
27/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	774	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
27/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2496	2	2	2	0.00
27/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	999	1	1	1	500.00
27/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2794	3	3	3	0.00
27/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	319	0	0	0	500.00
27/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	34	0	0	0	1,000.00
27/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2718	3	3	3	0.00
27/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1812	2	2	2	0.00
27/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3668	4	4	4	0.00
27/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2911	3	3	3	0.00
27/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2833	3	3	3	0.00
27/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2872	3	3	3	0.00
27/02/2024	2032 On 01-August-24			Bond Future	11.20	88.0244	87.9531	88.0244	0.00
27/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1782	2	2	2	0.00
27/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1805	2	2	2	0.00
27/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1759	2	2	2	0.00
27/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2090	2	2	2	0.00
27/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2045	2	2	2	0.00
27/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2067	2	2	2	0.00
27/02/2024	2032 On 07-November-24			Bond Future	11.33	85.9114	85.8410	85.9114	1,135.00
27/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	2927	3	3	3	0.00
27/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	2953	3	3	3	0.00
27/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	2901	3	3	3	0.00
27/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	8883	9	9	9	0.00
27/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3353	3	3	3	1,615.00
27/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	467	0	0	0	1,615.00
27/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1976	2	2	2	0.00
27/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2264	2	2	2	0.00
27/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2228	2	2	2	0.00
27/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2246	2	2	2	0.00
27/02/2024	2032 On 06-February-25			Bond Future	11.46	87.7291	87.6575	87.7291	0.00
27/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3232	3	3	3	0.00
27/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2122	2	2	2	0.00
27/02/2024	2032 On 08-May-25			Bond Future	11.62	76.4830	85.2925	76.4830	0.00
27/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	1600	0	2	0	0.00
27/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	4612	12	5	12	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
27/02/2024	2033 On 02-May-24			Bond Future	121.48	121.3046	121.4812	121.3046	2,064.00
27/02/2024	2033 On 01-August-24			Bond Future	124.18	124.0015	124.1796	124.0015	5,737.00
27/02/2024	2033 On 07-November-24			Bond Future	125.62	125.4330	125.6189	125.4330	0.00
27/02/2024	2033 On 06-February-25			Bond Future	128.31	128.1197	128.3100	128.1197	0.00
27/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3370	3	3	3	0.00
27/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/02/2024	2033 On 08-May-25			Bond Future	129.45	116.3851	129.4523	116.3851	0.00
27/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	1168	14	1	14	0.00
27/02/2024	2037 On 02-May-24			Bond Future	12.29	78.0326	78.1728	78.0326	80,423.00
27/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	161	0	0	0	0.00
27/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	155	0	0	0	0.00
27/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	167	0	0	0	0.00
27/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4707	5	5	5	0.00
27/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4808	5	5	5	0.00
27/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4758	5	5	5	0.00
27/02/2024	2037 On 01-August-24			Bond Future	12.41	75.4925	75.6342	75.4925	73,191.00
27/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1587	2	2	2	0.00
27/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1564	2	2	2	0.00
27/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1609	2	2	2	1,383.00
27/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7282	7	7	7	0.00
27/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	4835	5	5	5	0.00
27/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1090	1	1	1	1,383.00
27/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	546	1	1	1	1,383.00
27/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3169	3	3	3	0.00
27/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3229	3	3	3	0.00
27/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3199	3	3	3	0.00
27/02/2024	2037 On 07-November-24			Bond Future	12.55	77.2533	77.4006	77.2533	9,175.00
27/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3190	3	3	3	0.00
27/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3163	3	3	3	0.00
27/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3218	3	3	3	0.00
27/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	3011	3	3	3	0.00
27/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3055	3	3	3	0.00
27/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	3033	3	3	3	0.00

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27/02/2024	2037 On 06-February-25			Bond Future	12.70	74.6275	74.7781	74.6275	0.00
27/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3751	4	4	4	0.00
27/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3434	4	3	4	0.00
27/02/2024	2037 On 08-May-25			Bond Future	12.86	68.2938	76.3108	68.2938	0.00
27/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	2511	1	3	1	0.00
27/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	5552	12	6	12	0.00
27/02/2024	2038 On 02-May-24			Bond Future	132.41	132.4257	132.4072	132.4257	5,122.00
27/02/2024	2038 On 01-August-24			Bond Future	133.29	133.3085	133.2867	133.3085	0.00
27/02/2024	2038 On 07-November-24			Bond Future	136.44	136.4538	136.4354	136.4538	0.00
27/02/2024	2038 On 06-February-25			Bond Future	137.24	137.2625	137.2440	137.2625	0.00
27/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2014	2	2	2	0.00
27/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
27/02/2024	2038 On 08-May-25			Bond Future	140.10	126.1327	140.0994	126.1327	0.00
27/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	419	0	0	0	0.00
27/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	14	0	14	0.00
27/02/2024	2040 On 02-May-24			Bond Future	12.58	77.8877	78.0913	77.8877	148,534.00
27/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	95	0	0	0	0.00
27/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	99	0	0	0	0.00
27/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	91	0	0	0	0.00
27/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5755	6	6	6	0.00
27/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5640	6	6	6	0.00
27/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5697	6	6	6	0.00
27/02/2024	2040 On 01-August-24			Bond Future	12.71	75.0941	75.3006	75.0941	3,312.00
27/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1547	2	2	2	0.00
27/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1570	2	2	2	0.00
27/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1524	2	2	2	0.00
27/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3650	4	4	4	0.00
27/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3584	4	4	4	0.00
27/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3617	4	4	4	0.00
27/02/2024	2040 On 07-November-24			Bond Future	12.85	76.8454	77.0590	76.8454	8,677.00
27/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3319	3	3	3	0.00
27/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3348	3	3	3	0.00
27/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3290	3	3	3	0.00
27/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3335	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
27/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3287	3	3	3	0.00
27/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3311	3	3	3	0.00
27/02/2024	2040 On 06-February-25			Bond Future	13.00	73.9601	74.1785	73.9601	0.00
27/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3685	4	4	4	0.00
27/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3932	4	4	4	0.00
27/02/2024	2040 On 08-May-25			Bond Future	13.17	67.6511	75.6981	67.6511	0.00
27/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	2834	1	3	1	0.00
27/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	5635	11	6	11	0.00
27/02/2024	2044 On 02-May-24			Bond Future	12.69	73.7810	73.9841	73.7810	79,269.00
27/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	76	0	0	0	0.00
27/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	72	0	0	0	0.00
27/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	79	0	0	0	0.00
27/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1115	1	1	1	0.00
27/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1796	2	2	2	0.00
27/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2629	3	3	3	0.00
27/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	973	1	1	1	10,030.00
27/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1475	2	1	2	10,030.00
27/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2172	2	2	2	4,200.00
27/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6043	6	6	6	0.00
27/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6161	6	6	6	0.00
27/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6102	6	6	6	0.00
27/02/2024	2044 On 01-August-24			Bond Future	12.82	71.0223	71.2283	71.0223	31,914.00
27/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1194	1	1	1	0.00
27/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1174	1	1	1	0.00
27/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1214	1	1	1	0.00
27/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4082	4	4	4	0.00
27/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4158	4	4	4	0.00
27/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4120	4	4	4	0.00
27/02/2024	2044 On 07-November-24			Bond Future	12.95	72.6786	72.8915	72.6786	0.00
27/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3149	3	3	3	0.00
27/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3121	3	3	3	0.00
27/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3178	3	3	3	0.00
27/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3360	4	3	4	0.00
27/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3409	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3385	4	3	4	0.00
27/02/2024	2044 On 06-February-25			Bond Future	13.10	69.8304	70.0480	69.8304	0.00
27/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3655	4	4	4	0.00
27/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4066	4	4	4	0.00
27/02/2024	2044 On 08-May-25			Bond Future	13.26	63.8597	71.4827	63.8597	0.00
27/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	2874	1	3	1	0.00
27/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	5716	11	6	11	0.00
27/02/2024	2046 On 02-May-24			Bond Future	114.30	113.9698	114.3042	113.9698	16,115.00
27/02/2024	2046 On 01-August-24			Bond Future	116.84	116.5036	116.8432	116.5036	0.00
27/02/2024	2046 On 07-November-24			Bond Future	117.41	117.0556	117.4065	117.0556	0.00
27/02/2024	2046 On 06-February-25			Bond Future	119.92	119.5616	119.9203	119.5616	0.00
27/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5910	6	6	6	0.00
27/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
27/02/2024	2046 On 08-May-25			Bond Future	120.17	107.7266	120.1703	107.7266	0.00
27/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
27/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	1800	14	2	14	0.00
27/02/2024	2050 On 02-May-24			Bond Future	115.03	115.0505	115.0346	115.0505	14,107.00
27/02/2024	2050 On 01-August-24			Bond Future	115.29	115.3121	115.2933	115.3121	0.00
27/02/2024	2050 On 07-November-24			Bond Future	118.02	118.0330	118.0170	118.0330	0.00
27/02/2024	2050 On 06-February-25			Bond Future	118.19	118.2048	118.1889	118.2048	0.00
27/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	2589	3	3	3	0.00
27/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
27/02/2024	2050 On 08-May-25			Bond Future	120.65	108.5956	120.6473	108.5956	0.00
27/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
27/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	513	13	1	13	0.00
27/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	AL37 On 02-May-24			Index Future	947.74	948.1530	947.7430	948.1530	0.00
27/02/2024	AL37 On 01-August-24			Index Future	968.57	969.0060	968.5670	969.0060	0.00
27/02/2024	AL37 On 07-November-24			Index Future	991.22	991.6430	991.2220	991.6430	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
27/02/2024	AL37 On 06-February-25			Index Future	1012.25	1012.6820	1012.2540	1012.6820	0.00
27/02/2024	AL37 On 08-May-25			Index Future	1033.15	1032.1900	1033.1460	1032.1900	0.00
27/02/2024	AL7T On 02-May-24			Index Future	1096.20	1096.2890	1096.2040	1096.2890	0.00
27/02/2024	AL7T On 01-August-24			Index Future	1120.29	1120.3990	1120.2900	1120.3990	0.00
27/02/2024	AL7T On 07-November-24			Index Future	1146.49	1146.5730	1146.4930	1146.5730	0.00
27/02/2024	AL7T On 06-February-25			Index Future	1170.82	1170.8990	1170.8200	1170.8990	0.00
27/02/2024	AL7T On 08-May-25			Index Future	1194.99	1193.4600	1194.9850	1193.4600	0.00
27/02/2024	ALBI On 02-May-24			Index Future	950.87	950.0430	950.8720	950.0430	94.00
27/02/2024	ALBI On 01-August-24			Index Future	971.77	970.9370	971.7650	970.9370	0.00
27/02/2024	ALBI On 07-November-24			Index Future	994.49	993.6200	994.4940	993.6200	0.00
27/02/2024	ALBI On 06-February-25			Index Future	1015.60	1014.7000	1015.5960	1014.7000	0.00
27/02/2024	ALBI On 08-May-25			Index Future	1036.56	1034.2500	1036.5570	1034.2500	0.00
27/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	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
27/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	ES33 On 02-May-24			Bond Future	12.69	73.0732	73.0800	73.0732	0.00
27/02/2024	ES33 On 01-August-24			Bond Future	12.84	74.6978	74.7033	74.6978	0.00
27/02/2024	ES33 On 07-November-24			Bond Future	13.02	72.6570	72.6648	72.6570	0.00
27/02/2024	ES33 On 06-February-25			Bond Future	13.22	74.2105	74.2186	74.2105	0.00
27/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	487	0	0	0	0.00
27/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
27/02/2024	ES33 On 08-May-25			Bond Future	13.43	64.3866	71.9567	64.3866	0.00
27/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
27/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2815	10	3	10	0.00
27/02/2024	ES42 On 02-May-24			Bond Future	13.23	67.9345	68.1208	67.9345	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
27/02/2024	ES42 On 01-August-24			Bond Future	13.37	69.4448	69.6338	69.4448	0.00
27/02/2024	ES42 On 07-November-24			Bond Future	13.53	66.8141	67.0097	66.8141	0.00
27/02/2024	ES42 On 06-February-25			Bond Future	13.70	68.2404	68.4404	68.2404	0.00
27/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	47	0	0	0	0.00
27/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
27/02/2024	ES42 On 08-May-25			Bond Future	13.89	58.2875	65.5917	58.2875	0.00
27/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
27/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3039	10	3	10	0.00
27/02/2024	GOVI On 02-May-24			GOVI	937.02	936.2400	937.0190	936.2400	726.00
27/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	139710	15	14	15	0.00
27/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	139610	15	14	15	0.00
27/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	139510	15	14	15	0.00
27/02/2024	GOVI On 01-August-24			GOVI	957.61	956.8300	957.6080	956.8300	0.00
27/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	142380	13	14	13	0.00
27/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	142280	13	14	13	0.00
27/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	142180	13	14	13	0.00
27/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 07-November-24			GOVI	980.01	979.1830	980.0060	979.1830	0.00
27/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	312160	30	31	30	0.00
27/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	312060	30	31	30	0.00
27/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	312260	30	31	30	0.00
27/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 06-February-25			GOVI	1000.80	999.9570	1000.8000	999.9570	0.00
27/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	288000	28	29	28	0.00
27/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/02/2024	GOVI On 08-May-25			GOVI	1021.46	1019.2300	1021.4560	1019.2300	0.00
27/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	5440	3	1	3	0.00
27/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2024	IGOV On 02-May-24			Index Future	348.17	348.1120	348.1670	348.1120	593.00
27/02/2024	IGOV On 01-August-24			Index Future	355.90	355.8520	355.9010	355.8520	0.00
27/02/2024	IGOV On 07-November-24			Index Future	364.31	364.2530	364.3140	364.2530	0.00
27/02/2024	IGOV On 06-February-25			Index Future	372.13	372.0620	372.1250	372.0620	0.00
27/02/2024	IGOV On 08-May-25			Index Future	379.88	378.9000	379.8840	378.9000	0.00
27/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
27/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6470	91.6470	91.6470	0.00
27/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6410	91.6410	91.6410	0.00
27/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6710	91.6710	91.6710	0.00
27/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6870	91.6870	91.6870	0.00
27/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.25	91.7550	91.7550	91.7550	0.00
27/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.24	91.7650	91.7650	91.7650	0.00
27/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9370	91.9370	91.9370	0.00
27/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.2440	92.2440	92.2440	0.00
27/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.3720	92.3720	92.3720	0.00
27/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.4770	92.4770	92.4770	0.00
27/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.4250	92.4250	92.4250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.64	92.3620	92.3620	92.3620	0.00
27/02/2024	R035 On 02-May-24			Bond Future	11.85	83.6684	83.7277	83.6684	161,001.00
27/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	302	0	0	0	0.00
27/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	312	0	0	0	0.00
27/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	293	0	0	0	0.00
27/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3877	4	4	4	0.00
27/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3786	4	4	4	0.00
27/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3832	4	4	4	0.00
27/02/2024	R035 On 01-August-24			Bond Future	11.96	85.5084	85.5672	85.5084	0.00
27/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	1974	2	2	2	0.00
27/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2000	2	2	2	0.00
27/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1949	2	2	2	0.00
27/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2849	3	3	3	0.00
27/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2795	3	3	3	0.00
27/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2822	3	3	3	0.00
27/02/2024	R035 On 07-November-24			Bond Future	12.10	82.9888	83.0515	82.9888	14,838.00
27/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3263	3	3	3	0.00
27/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3292	3	3	3	0.00
27/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3235	3	3	3	0.00
27/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2887	3	3	3	0.00
27/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2844	3	3	3	0.00
27/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2865	3	3	3	0.00
27/02/2024	R035 On 06-February-25			Bond Future	12.25	84.7454	84.8097	84.7454	0.00
27/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3691	4	4	4	0.00
27/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2903	3	3	3	0.00
27/02/2024	R035 On 08-May-25			Bond Future	12.41	73.4650	82.0374	73.4650	0.00
27/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	2121	0	2	0	0.00
27/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	5211	12	5	12	0.00
27/02/2024	R053 On 02-May-24			Bond Future	12.54	93.7633	94.0688	93.7633	5,189.00
27/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4291	4	4	4	0.00
27/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4240	4	4	4	0.00
27/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4343	4	4	4	0.00
27/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	850	1	1	1	0.00
27/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	882	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
27/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	866	1	1	1	0.00
27/02/2024	R053 On 01-August-24			Bond Future	12.65	95.8253	96.1356	95.8253	0.00
27/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5250	5	5	5	0.00
27/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5297	5	5	5	0.00
27/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5204	5	5	5	0.00
27/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1933	2	2	2	0.00
27/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1892	2	2	2	0.00
27/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1912	2	2	2	0.00
27/02/2024	R053 On 07-November-24			Bond Future	12.79	92.1891	92.5094	92.1891	0.00
27/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4235	4	4	4	0.00
27/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4197	4	4	4	0.00
27/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4273	4	4	4	0.00
27/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4127	4	4	4	0.00
27/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4190	4	4	4	0.00
27/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4158	4	4	4	0.00
27/02/2024	R053 On 06-February-25			Bond Future	12.93	94.1382	94.4656	94.1382	0.00
27/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4930	5	5	5	0.00
27/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4844	5	5	5	0.00
27/02/2024	R053 On 08-May-25			Bond Future	13.08	80.6077	90.5338	80.6077	0.00
27/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	3920	1	4	1	0.00
27/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	6953	14	7	14	0.00
27/02/2024	R186 On 02-May-24			Bond Future	9.02	107.4121	107.3230	107.4121	94,597.00
27/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	1	0	0	0	0.00
27/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	1	0	0	0	0.00
27/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	1	0	0	0	0.00
27/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1735	2	2	2	2,030.00
27/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3181	3	3	3	0.00
27/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	17	0	0	0	2,030.00
27/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	94	0	0	0	0.00
27/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2405	2	2	2	0.00
27/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2453	2	2	2	0.00
27/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2429	2	2	2	0.00
27/02/2024	R186 On 01-August-24			Bond Future	9.03	104.4659	104.3726	104.4659	0.00
27/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	408	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
27/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	399	0	0	0	0.00
27/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	417	0	0	0	0.00
27/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1130	1	1	1	0.00
27/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1156	1	1	1	0.00
27/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1143	1	1	1	0.00
27/02/2024	R186 On 07-November-24			Bond Future	9.06	106.9035	106.8112	106.9035	35,853.00
27/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1032	1	1	1	0.00
27/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1044	1	1	1	0.00
27/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1020	1	1	1	0.00
27/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	893	1	1	1	0.00
27/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	879	1	1	1	0.00
27/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	886	1	1	1	0.00
27/02/2024	R186 On 06-February-25			Bond Future	9.14	103.8514	103.7574	103.8514	0.00
27/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	924	1	1	1	0.00
27/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1106	1	1	1	0.00
27/02/2024	R186 On 08-May-25			Bond Future	9.28	95.2069	105.8875	95.2069	0.00
27/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	421	0	0	0	0.00
27/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	1631	12	2	12	0.00
27/02/2024	R202 On 02-May-24			Bond Future	259.81	260.5789	259.8140	260.5789	4,848.00
27/02/2024	R202 On 01-August-24			Bond Future	260.51	261.2950	260.5076	261.2950	0.00
27/02/2024	R202 On 07-November-24			Bond Future	266.66	267.4606	266.6623	267.4606	6.00
27/02/2024	R202 On 06-February-25			Bond Future	267.16	267.9783	267.1636	267.9783	0.00
27/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	374	1	0	1	0.00
27/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
27/02/2024	R202 On 08-May-25			Bond Future	272.72	246.2634	272.7222	246.2634	0.00
27/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	412	0	0	0	0.00
27/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	26	0	26	0.00
27/02/2024	R209 On 02-May-24			Bond Future	11.99	64.6086	64.7080	64.6086	13,185.00
27/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	130	0	0	0	0.00
27/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	135	0	0	0	0.00
27/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	125	0	0	0	0.00
27/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4073	4	4	4	0.00
27/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3984	4	4	4	0.00
27/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	4029	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
27/02/2024	R209 On 01-August-24			Bond Future	12.10	66.0294	66.1296	66.0294	1,690.00
27/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1352	1	1	1	0.00
27/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1372	1	1	1	0.00
27/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1332	1	1	1	0.00
27/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2798	3	3	3	0.00
27/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2744	3	3	3	0.00
27/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2771	3	3	3	0.00
27/02/2024	R209 On 07-November-24			Bond Future	12.22	64.4133	64.5178	64.4133	5,237.00
27/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2608	3	3	3	0.00
27/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2584	3	3	3	0.00
27/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2632	3	3	3	0.00
27/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2602	3	3	3	0.00
27/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2643	3	3	3	0.00
27/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2622	3	3	3	0.00
27/02/2024	R209 On 06-February-25			Bond Future	12.35	65.7762	65.8831	65.7762	0.00
27/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3120	3	3	3	0.00
27/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2745	3	3	3	0.00
27/02/2024	R209 On 08-May-25			Bond Future	12.50	57.3102	64.0806	57.3102	0.00
27/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	2032	0	2	0	0.00
27/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	4731	10	5	10	0.00
27/02/2024	R210 On 02-May-24			Bond Future	233.79	233.8323	233.7950	233.8323	198.00
27/02/2024	R210 On 01-August-24			Bond Future	238.99	239.0311	238.9881	239.0311	300.00
27/02/2024	R210 On 07-November-24			Bond Future	241.30	241.3411	241.3042	241.3411	60.00
27/02/2024	R210 On 06-February-25			Bond Future	246.47	246.5093	246.4721	246.5093	0.00
27/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6862	7	7	7	0.00
27/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/02/2024	R210 On 08-May-25			Bond Future	248.20	223.3877	248.1990	223.3877	0.00
27/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	169	0	0	0	0.00
27/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	25	0	25	0.00
27/02/2024	R213 On 02-May-24			Bond Future	10.75	83.5252	83.5065	83.5252	26,374.00
27/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	366	0	0	0	0.00
27/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	354	0	0	0	0.00
27/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	378	0	0	0	0.00
27/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2279	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
27/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2342	2	2	2	0.00
27/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2310	2	2	2	0.00
27/02/2024	R213 On 01-August-24			Bond Future	10.83	85.3621	85.3412	85.3621	0.00
27/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	1877	2	2	2	0.00
27/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1854	2	2	2	0.00
27/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1832	2	2	2	0.00
27/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1710	2	2	2	0.00
27/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1692	2	2	2	0.00
27/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1674	2	2	2	0.00
27/02/2024	R213 On 07-November-24			Bond Future	10.94	83.7933	83.7745	83.7933	10,002.00
27/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	2878	3	3	3	0.00
27/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	2902	3	3	3	0.00
27/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2854	3	3	3	0.00
27/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1807	2	2	2	0.00
27/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1777	2	2	2	0.00
27/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1792	2	2	2	0.00
27/02/2024	R213 On 06-February-25			Bond Future	11.07	85.5677	85.5487	85.5677	0.00
27/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3057	3	3	3	0.00
27/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2005	2	2	2	0.00
27/02/2024	R213 On 08-May-25			Bond Future	11.22	75.1992	83.7469	75.1992	0.00
27/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	1439	0	1	0	0.00
27/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	4082	11	4	11	0.00
27/02/2024	R214 On 02-May-24			Bond Future	12.42	59.6569	59.8284	59.6569	21,519.00
27/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	86	0	0	0	0.00
27/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	89	0	0	0	0.00
27/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	82	0	0	0	0.00
27/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4984	5	5	5	0.00
27/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2672	3	3	3	0.00
27/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	725	1	1	1	10,000.00
27/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	760	1	1	1	5,110.00
27/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2068	2	2	2	0.00
27/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	616	1	1	1	15,110.00
27/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2129	2	2	2	0.00
27/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	176	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
27/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4810	5	5	5	0.00
27/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4713	5	5	5	0.00
27/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4761	5	5	5	0.00
27/02/2024	R214 On 01-August-24			Bond Future	12.52	60.9689	61.1429	60.9689	0.00
27/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1379	1	1	1	0.00
27/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1339	1	1	1	0.00
27/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1359	1	1	1	0.00
27/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3005	3	3	3	0.00
27/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3034	3	3	3	0.00
27/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2978	3	3	3	0.00
27/02/2024	R214 On 07-November-24			Bond Future	12.65	59.0848	59.2647	59.0848	0.00
27/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2636	3	3	3	0.00
27/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2612	2	3	2	0.00
27/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2660	3	3	3	0.00
27/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2787	3	3	3	0.00
27/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2829	3	3	3	0.00
27/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2808	3	3	3	0.00
27/02/2024	R214 On 06-February-25			Bond Future	12.78	60.3354	60.5193	60.3354	0.00
27/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3066	3	3	3	0.00
27/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3387	3	3	3	0.00
27/02/2024	R214 On 08-May-25			Bond Future	12.92	52.2098	58.4560	52.2098	0.00
27/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	2406	1	2	1	0.00
27/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	4764	9	5	9	0.00
27/02/2024	R248 On 02-May-24			Bond Future	12.59	72.4984	72.7623	72.4984	245,790.00
27/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	54	0	0	0	0.00
27/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	57	0	0	0	0.00
27/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	51	0	0	0	0.00
27/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	38	0	0	0	0.00
27/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1171	1	1	1	0.00
27/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3715	3	4	3	0.00
27/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	652	1	1	1	0.00
27/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2252	2	2	2	0.00
27/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7292	8	7	8	0.00
27/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6909	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6783	7	7	7	0.00
27/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6846	7	7	7	0.00
27/02/2024	R248 On 01-August-24			Bond Future	12.70	74.0928	74.3610	74.0928	13,000.00
27/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1546	1	2	1	0.00
27/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1570	1	2	1	0.00
27/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1523	1	2	1	0.00
27/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3801	4	4	4	0.00
27/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3731	4	4	4	0.00
27/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3766	4	4	4	0.00
27/02/2024	R248 On 07-November-24			Bond Future	12.84	71.3703	71.6468	71.3703	0.00
27/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3252	3	3	3	0.00
27/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3281	3	3	3	0.00
27/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3223	3	3	3	0.00
27/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3534	4	4	4	0.00
27/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3483	3	3	3	0.00
27/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3508	3	4	3	0.00
27/02/2024	R248 On 06-February-25			Bond Future	12.98	72.8805	73.1631	72.8805	0.00
27/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3175	3	3	3	0.00
27/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4628	5	5	5	0.00
27/02/2024	R248 On 08-May-25			Bond Future	13.13	62.5975	70.2142	62.5975	0.00
27/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	2999	1	3	1	0.00
27/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	5841	11	6	11	0.00
27/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00