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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/03/2024 TO: 14/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	2025 On 02-May-24			Bond Future	178.90	178.9337	178.8987	178.9337	9,075.00
14/03/2024	2025 On 01-August-24			Bond Future	181.04	181.0718	181.0362	181.0718	0.00
14/03/2024	2025 On 07-November-24			Bond Future	185.34	185.3784	185.3424	185.3784	0.00
14/03/2024	2029 On 02-May-24			Bond Future	128.74	128.5986	128.7351	128.5986	7,165.00
14/03/2024	2029 On 01-August-24			Bond Future	131.59	131.4520	131.5916	131.4520	728.00
14/03/2024	2029 On 07-November-24			Bond Future	133.32	133.1807	133.3241	133.1807	0.00
14/03/2024	2029 On 06-February-25			Bond Future	136.21	136.0588	136.2059	136.0588	0.00
14/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3806	4	4	4	0.00
14/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
14/03/2024	2029 On 08-May-25			Bond Future	137.64	137.4883	137.6394	137.4883	0.00
14/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	211	0	0	0	0.00
14/03/2024	2030 On 02-May-24			Bond Future	10.30	92.6171	92.3120	92.6171	126,938.00
14/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	254	0	0	0	0.00
14/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	245	0	0	0	0.00
14/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	264	0	0	0	0.00
14/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	712	1	1	1	1,000.00
14/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6252	7	6	7	0.00
14/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	135	0	0	0	1,000.00
14/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2375	3	2	3	1,080.00
14/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7824	8	8	8	0.00
14/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1782	2	2	2	500.00
14/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3355	4	3	4	500.00
14/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10506	11	11	11	0.00
14/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
14/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	177	0	0	0	0.00
14/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	537	0	1	0	0.00
14/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
14/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	350	0	0	0	0.00
14/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1292	1	1	1	0.00
14/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	16	0	0	0	1,000.00
14/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2752	2	3	2	0.00
14/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2182	2	2	2	0.00
14/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2245	2	2	2	0.00
14/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2214	2	2	2	0.00
14/03/2024	2030 On 01-August-24			Bond Future	10.39	90.6439	90.3321	90.6439	0.00
14/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1616	2	2	2	0.00
14/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1595	2	2	2	0.00
14/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1636	2	2	2	0.00
14/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1628	1	2	1	0.00
14/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1664	2	2	2	0.00
14/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1646	2	2	2	0.00
14/03/2024	2030 On 07-November-24			Bond Future	10.48	92.7758	92.4570	92.7758	1,650.00
14/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2730	3	3	3	0.00
14/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2708	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
14/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2753	3	3	3	0.00
14/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1727	2	2	2	0.00
14/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1755	2	2	2	0.00
14/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1740	2	2	2	0.00
14/03/2024	2030 On 06-February-25			Bond Future	10.59	90.7480	90.4227	90.7480	0.00
14/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2555	3	3	3	0.00
14/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2238	2	2	2	0.00
14/03/2024	2030 On 08-May-25			Bond Future	10.74	92.6278	92.2962	92.6278	0.00
14/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1291	1	1	1	0.00
14/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4093	4	4	4	0.00
14/03/2024	2032 On 02-May-24			Bond Future	11.17	86.1520	85.7757	86.1520	127,773.00
14/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	123	0	0	0	0.00
14/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	129	0	0	0	0.00
14/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	116	0	0	0	0.00
14/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	40	0	0	0	1,000.00
14/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	461	1	0	1	1,000.00
14/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	7606	8	8	8	0.00
14/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3220	4	3	4	0.00
14/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1217	1	1	1	0.00
14/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	136	0	0	0	500.00
14/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1620	2	2	2	1,550.00
14/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	200	0	0	0	1,550.00
14/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	9407	10	9	10	0.00
14/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	150	0	0	0	500.00
14/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	914	1	1	1	500.00
14/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8731	9	9	9	0.00
14/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1412	2	1	2	0.00
14/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	26	0	0	0	8,500.00
14/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	881	1	1	1	17,000.00
14/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4168	4	4	4	0.00
14/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	11	0	0	0	500.00
14/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1263	1	1	1	0.00
14/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	6	0	0	0	1,550.00
14/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	767	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
14/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2635	2	3	2	0.00
14/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1009	1	1	1	500.00
14/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2957	3	3	3	0.00
14/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	294	0	0	0	500.00
14/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	25	0	0	0	1,000.00
14/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2875	3	3	3	0.00
14/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1892	2	2	2	0.00
14/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3886	4	4	4	0.00
14/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3083	3	3	3	0.00
14/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2999	3	3	3	0.00
14/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3041	3	3	3	0.00
14/03/2024	2032 On 01-August-24			Bond Future	11.27	88.0427	87.6582	88.0427	0.00
14/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1710	2	2	2	0.00
14/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1732	2	2	2	0.00
14/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1688	2	2	2	0.00
14/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2314	2	2	2	0.00
14/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2267	2	2	2	0.00
14/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2291	2	2	2	0.00
14/03/2024	2032 On 07-November-24			Bond Future	11.39	85.9464	85.5532	85.9464	2,074.00
14/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2824	3	3	3	0.00
14/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2849	3	3	3	0.00
14/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2800	3	3	3	0.00
14/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8650	9	9	9	0.00
14/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3234	3	3	3	1,615.00
14/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	523	0	1	0	1,615.00
14/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2145	2	2	2	0.00
14/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2451	2	2	2	0.00
14/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2412	2	2	2	0.00
14/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2431	2	2	2	0.00
14/03/2024	2032 On 06-February-25			Bond Future	11.52	87.7820	87.3807	87.7820	0.00
14/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3312	4	3	4	0.00
14/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2479	2	2	2	0.00
14/03/2024	2032 On 08-May-25			Bond Future	11.68	85.4360	85.0267	85.4360	0.00
14/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1618	2	2	2	0.00
14/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4896	5	5	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
14/03/2024	2033 On 02-May-24			Bond Future	120.87	120.8796	120.8671	120.8796	2,064.00
14/03/2024	2033 On 01-August-24			Bond Future	123.55	123.5617	123.5491	123.5617	5,754.00
14/03/2024	2033 On 07-November-24			Bond Future	124.99	125.0059	124.9934	125.0059	0.00
14/03/2024	2033 On 06-February-25			Bond Future	127.70	127.7075	127.6952	127.7075	0.00
14/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2755	3	3	3	0.00
14/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/03/2024	2033 On 08-May-25			Bond Future	128.85	128.8612	128.8496	128.8612	0.00
14/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1770	2	2	2	0.00
14/03/2024	2037 On 02-May-24			Bond Future	12.42	77.9473	77.4797	77.9473	69,922.00
14/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	60	0	0	0	0.00
14/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	57	0	0	0	0.00
14/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	63	0	0	0	0.00
14/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5296	5	5	5	0.00
14/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5404	5	5	5	0.00
14/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5350	5	5	5	0.00
14/03/2024	2037 On 01-August-24			Bond Future	12.55	75.4017	74.9240	75.4017	84,501.00
14/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1308	1	1	1	0.00
14/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1288	1	1	1	0.00
14/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1329	2	1	2	1,383.00
14/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6651	7	7	7	0.00
14/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	4305	5	4	5	0.00
14/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1271	1	1	1	1,383.00
14/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	626	1	1	1	1,383.00
14/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3599	3	4	3	0.00
14/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3664	3	4	3	0.00
14/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3631	3	4	3	0.00
14/03/2024	2037 On 07-November-24			Bond Future	12.69	77.1748	76.6860	77.1748	9,175.00
14/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2789	3	3	3	0.00
14/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2763	3	3	3	0.00
14/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2815	3	3	3	0.00
14/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3322	3	3	3	0.00
14/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3371	3	3	3	0.00
14/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3346	3	3	3	0.00

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14/03/2024	2037 On 06-February-25			Bond Future	12.84	74.5624	74.0635	74.5624	0.00
14/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3151	3	3	3	0.00
14/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3548	3	4	3	0.00
14/03/2024	2037 On 08-May-25			Bond Future	13.01	76.1048	75.5959	76.1048	0.00
14/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1979	2	2	2	0.00
14/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5735	5	6	5	0.00
14/03/2024	2038 On 02-May-24			Bond Future	131.43	131.8856	131.4292	131.8856	5,122.00
14/03/2024	2038 On 01-August-24			Bond Future	132.28	132.7507	132.2843	132.7507	0.00
14/03/2024	2038 On 07-November-24			Bond Future	135.43	135.9077	135.4307	135.9077	0.00
14/03/2024	2038 On 06-February-25			Bond Future	136.25	136.7318	136.2453	136.7318	0.00
14/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1015	2	1	2	0.00
14/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
14/03/2024	2038 On 08-May-25			Bond Future	139.11	139.6016	139.1055	139.6016	0.00
14/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
14/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	575	0	1	0	0.00
14/03/2024	2040 On 02-May-24			Bond Future	12.76	77.5531	77.0932	77.5531	144,268.00
14/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	29	0	0	0	0.00
14/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	30	0	0	0	0.00
14/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	27	0	0	0	0.00
14/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6689	6	7	6	0.00
14/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6570	6	7	6	0.00
14/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6630	6	7	6	0.00
14/03/2024	2040 On 01-August-24			Bond Future	12.90	74.7485	74.2786	74.7485	3,312.00
14/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1119	1	1	1	0.00
14/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1137	1	1	1	0.00
14/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1100	1	1	1	0.00
14/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4248	4	4	4	0.00
14/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4174	4	4	4	0.00
14/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4211	4	4	4	0.00
14/03/2024	2040 On 07-November-24			Bond Future	13.05	76.5061	76.0254	76.5061	8,677.00
14/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2772	3	3	3	0.00
14/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2798	3	3	3	0.00
14/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2746	3	3	3	0.00
14/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3824	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
14/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3771	4	4	4	0.00
14/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3797	4	4	4	0.00
14/03/2024	2040 On 06-February-25			Bond Future	13.20	73.6286	73.1378	73.6286	0.00
14/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2846	3	3	3	0.00
14/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4133	4	4	4	0.00
14/03/2024	2040 On 08-May-25			Bond Future	13.38	75.1510	74.6505	75.1510	0.00
14/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2183	2	2	2	0.00
14/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6032	6	6	6	0.00
14/03/2024	2044 On 02-May-24			Bond Future	12.88	73.4445	72.9864	73.4445	78,077.00
14/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	18	0	0	0	0.00
14/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	17	0	0	0	0.00
14/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	19	0	0	0	0.00
14/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	614	1	1	1	0.00
14/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1134	1	1	1	0.00
14/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1835	2	2	2	0.00
14/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1177	1	1	1	10,030.00
14/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1810	2	2	2	10,030.00
14/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2668	2	3	2	4,200.00
14/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	6980	7	7	7	0.00
14/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7103	7	7	7	0.00
14/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7042	7	7	7	0.00
14/03/2024	2044 On 01-August-24			Bond Future	13.01	70.6749	70.2069	70.6749	37,227.00
14/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	891	1	1	1	0.00
14/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	875	1	1	1	0.00
14/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	908	1	1	1	0.00
14/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4798	4	5	4	0.00
14/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4880	5	5	5	0.00
14/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4839	5	5	5	0.00
14/03/2024	2044 On 07-November-24			Bond Future	13.15	72.3367	71.8579	72.3367	0.00
14/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2620	3	3	3	0.00
14/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2594	3	3	3	0.00
14/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2645	3	3	3	0.00
14/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3862	4	4	4	0.00
14/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3917	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
14/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3889	4	4	4	0.00
14/03/2024	2044 On 06-February-25			Bond Future	13.30	69.4954	69.0066	69.4954	0.00
14/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2823	3	3	3	0.00
14/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4276	4	4	4	0.00
14/03/2024	2044 On 08-May-25			Bond Future	13.47	70.9321	70.4334	70.9321	0.00
14/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2141	2	2	2	0.00
14/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6033	6	6	6	0.00
14/03/2024	2046 On 02-May-24			Bond Future	112.53	113.0597	112.5313	113.0597	16,295.00
14/03/2024	2046 On 01-August-24			Bond Future	115.03	115.5683	115.0283	115.5683	0.00
14/03/2024	2046 On 07-November-24			Bond Future	115.57	116.1203	115.5677	116.1203	0.00
14/03/2024	2046 On 06-February-25			Bond Future	118.06	118.6288	118.0649	118.6288	0.00
14/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4055	5	4	5	0.00
14/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/03/2024	2046 On 08-May-25			Bond Future	118.30	118.8747	118.2998	118.8747	0.00
14/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3670	3	4	3	0.00
14/03/2024	2050 On 02-May-24			Bond Future	113.87	114.1645	113.8658	114.1645	14,107.00
14/03/2024	2050 On 01-August-24			Bond Future	114.10	114.4017	114.0964	114.4017	0.00
14/03/2024	2050 On 07-November-24			Bond Future	116.81	117.1222	116.8102	117.1222	0.00
14/03/2024	2050 On 06-February-25			Bond Future	116.98	117.2980	116.9801	117.2980	0.00
14/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1380	2	1	2	0.00
14/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/03/2024	2050 On 08-May-25			Bond Future	119.44	119.7596	119.4354	119.7596	0.00
14/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
14/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1725	1	2	1	0.00
14/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	AL37 On 02-May-24			Index Future	945.50	948.8600	945.5040	948.8600	0.00
14/03/2024	AL37 On 01-August-24			Index Future	966.25	969.6830	966.2540	969.6830	0.00
14/03/2024	AL37 On 07-November-24			Index Future	989.00	992.5070	988.9990	992.5070	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
14/03/2024	AL37 On 06-February-25			Index Future	1010.16	1013.7440	1010.1640	1013.7440	0.00
14/03/2024	AL37 On 08-May-25			Index Future	1031.19	1034.8390	1031.1900	1034.8390	0.00
14/03/2024	AL7T On 02-May-24			Index Future	1090.07	1095.2720	1090.0720	1095.2720	0.00
14/03/2024	AL7T On 01-August-24			Index Future	1114.00	1119.3090	1113.9950	1119.3090	0.00
14/03/2024	AL7T On 07-November-24			Index Future	1140.22	1145.6540	1140.2180	1145.6540	0.00
14/03/2024	AL7T On 06-February-25			Index Future	1164.62	1170.1680	1164.6200	1170.1680	0.00
14/03/2024	AL7T On 08-May-25			Index Future	1188.86	1194.5180	1188.8600	1194.5180	0.00
14/03/2024	ALBI On 02-May-24			Index Future	944.10	948.4580	944.0950	948.4580	94.00
14/03/2024	ALBI On 01-August-24			Index Future	964.81	969.2730	964.8140	969.2730	0.00
14/03/2024	ALBI On 07-November-24			Index Future	987.53	992.0860	987.5260	992.0860	0.00
14/03/2024	ALBI On 06-February-25			Index Future	1008.66	1013.3140	1008.6600	1013.3140	0.00
14/03/2024	ALBI On 08-May-25			Index Future	1029.65	1034.4010	1029.6540	1034.4010	0.00
14/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	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
14/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	ES33 On 02-May-24			Bond Future	12.79	73.0289	72.6617	73.0289	0.00
14/03/2024	ES33 On 01-August-24			Bond Future	12.94	74.6493	74.2740	74.6493	0.00
14/03/2024	ES33 On 07-November-24			Bond Future	13.13	72.6213	72.2373	72.6213	0.00
14/03/2024	ES33 On 06-February-25			Bond Future	13.32	74.1886	73.7966	74.1886	0.00
14/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	65	0	0	0	0.00
14/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
14/03/2024	ES33 On 08-May-25			Bond Future	13.54	71.9399	71.5400	71.9399	0.00
14/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
14/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3232	3	3	3	0.00
14/03/2024	ES42 On 02-May-24			Bond Future	13.41	67.6729	67.2057	67.6729	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
14/03/2024	ES42 On 01-August-24			Bond Future	13.56	69.1744	68.6969	69.1744	0.00
14/03/2024	ES42 On 07-November-24			Bond Future	13.73	66.5506	66.0619	66.5506	0.00
14/03/2024	ES42 On 06-February-25			Bond Future	13.91	67.9849	67.4859	67.9849	0.00
14/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
14/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	908	0	1	0	0.00
14/03/2024	ES42 On 08-May-25			Bond Future	14.10	65.1397	64.6306	65.1397	0.00
14/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
14/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4000	3	4	3	0.00
14/03/2024	GOVI On 02-May-24			GOVI	930.46	934.7410	930.4620	934.7410	730.00
14/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	205280	16	21	16	0.00
14/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	205180	16	21	16	0.00
14/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	205080	16	21	16	0.00
14/03/2024	GOVI On 01-August-24			GOVI	950.88	955.2550	950.8830	955.2550	0.00
14/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	75130	12	8	12	0.00
14/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	75030	12	8	12	0.00
14/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	74930	12	7	12	0.00
14/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 07-November-24			GOVI	973.27	977.7380	973.2660	977.7380	0.00
14/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	244760	29	24	29	0.00
14/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	244660	29	24	29	0.00
14/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	244860	29	24	29	0.00
14/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 06-February-25			GOVI	994.10	998.6590	994.0950	998.6590	0.00
14/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	220950	27	22	27	0.00
14/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
14/03/2024	GOVI On 08-May-25			GOVI	1014.79	1019.4410	1014.7860	1019.4410	0.00
14/03/2024	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
14/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	72140	3	7	3	0.00
14/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2024	IGOV On 02-May-24			Index Future	345.58	346.2020	345.5820	346.2020	593.00
14/03/2024	IGOV On 01-August-24			Index Future	353.25	353.8840	353.2500	353.8840	0.00
14/03/2024	IGOV On 07-November-24			Index Future	361.65	362.3020	361.6540	362.3020	0.00
14/03/2024	IGOV On 06-February-25			Index Future	369.47	370.1350	369.4740	370.1350	0.00
14/03/2024	IGOV On 08-May-25			Index Future	377.24	377.9160	377.2430	377.9160	0.00
14/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6550	91.6490	91.6550	0.00
14/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6850	91.6450	91.6850	0.00
14/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6950	91.6700	91.6950	0.00
14/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.7250	91.6880	91.7250	0.00
14/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.23	91.7200	91.7680	91.7200	0.00
14/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.25	91.7300	91.7550	91.7300	0.00
14/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.07	91.8400	91.9350	91.8400	0.00
14/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.77	92.1050	92.2310	92.1050	0.00
14/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.2300	92.3750	92.2300	0.00
14/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.53	92.3600	92.4700	92.3600	0.00
14/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.3350	92.4250	92.3350	0.00
14/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.65	92.2850	92.3550	92.2850	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
14/03/2024	R035 On 02-May-24			Bond Future	11.98	83.5126	83.0675	83.5126	161,472.00
14/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	138	0	0	0	0.00
14/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	144	0	0	0	0.00
14/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	133	0	0	0	0.00
14/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4377	4	4	4	0.00
14/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4278	4	4	4	0.00
14/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4328	4	4	4	0.00
14/03/2024	R035 On 01-August-24			Bond Future	12.10	85.3453	84.8905	85.3453	0.00
14/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1605	2	2	2	0.00
14/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1628	2	2	2	0.00
14/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1582	2	2	2	0.00
14/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3159	3	3	3	0.00
14/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3100	3	3	3	0.00
14/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3129	3	3	3	0.00
14/03/2024	R035 On 07-November-24			Bond Future	12.24	82.8375	82.3721	82.8375	14,838.00
14/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2956	3	3	3	0.00
14/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2982	3	3	3	0.00
14/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2929	3	3	3	0.00
14/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3261	3	3	3	0.00
14/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3214	3	3	3	0.00
14/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3237	3	3	3	0.00
14/03/2024	R035 On 06-February-25			Bond Future	12.39	84.6070	84.1321	84.6070	0.00
14/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3369	4	3	4	0.00
14/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3258	3	3	3	0.00
14/03/2024	R035 On 08-May-25			Bond Future	12.55	81.8459	81.3614	81.8459	0.00
14/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1966	2	2	2	0.00
14/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5732	5	6	5	0.00
14/03/2024	R053 On 02-May-24			Bond Future	12.73	93.3127	92.7077	93.3127	5,189.00
14/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	3119	4	3	4	0.00
14/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	3073	4	3	4	0.00
14/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	3166	4	3	4	0.00
14/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1035	1	1	1	0.00
14/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1077	1	1	1	0.00
14/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1056	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
14/03/2024	R053 On 01-August-24			Bond Future	12.85	95.3604	94.7423	95.3604	0.00
14/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	4353	5	4	5	0.00
14/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	4396	5	4	5	0.00
14/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	4311	5	4	5	0.00
14/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2433	2	2	2	0.00
14/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2385	2	2	2	0.00
14/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2409	2	2	2	0.00
14/03/2024	R053 On 07-November-24			Bond Future	12.99	91.7312	91.0987	91.7312	0.00
14/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3496	4	3	4	0.00
14/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3462	4	3	4	0.00
14/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3530	4	4	4	0.00
14/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4794	4	5	4	0.00
14/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4866	5	5	5	0.00
14/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4830	5	5	5	0.00
14/03/2024	R053 On 06-February-25			Bond Future	13.14	93.6892	93.0435	93.6892	0.00
14/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4219	5	4	5	0.00
14/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5555	5	6	5	0.00
14/03/2024	R053 On 08-May-25			Bond Future	13.30	89.7591	89.1005	89.7591	0.00
14/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3334	4	3	4	0.00
14/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7800	7	8	7	0.00
14/03/2024	R186 On 02-May-24			Bond Future	9.08	107.3956	107.1980	107.3956	93,081.00
14/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
14/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
14/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
14/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1619	2	2	2	2,030.00
14/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3057	3	3	3	0.00
14/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	18	0	0	0	2,030.00
14/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	103	0	0	0	0.00
14/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2529	2	3	2	0.00
14/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2578	2	3	2	0.00
14/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2553	2	3	2	0.00
14/03/2024	R186 On 01-August-24			Bond Future	9.09	104.4442	104.2422	104.4442	0.00
14/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	410	0	0	0	0.00
14/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	401	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
14/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	418	0	0	0	0.00
14/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1262	1	1	1	0.00
14/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1288	1	1	1	0.00
14/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1275	1	1	1	0.00
14/03/2024	R186 On 07-November-24			Bond Future	9.12	106.9011	106.6947	106.9011	35,645.00
14/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1051	1	1	1	0.00
14/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1062	1	1	1	0.00
14/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1039	1	1	1	0.00
14/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1028	1	1	1	0.00
14/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1013	1	1	1	0.00
14/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1021	1	1	1	0.00
14/03/2024	R186 On 06-February-25			Bond Future	9.19	103.8694	103.6590	103.8694	0.00
14/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	928	1	1	1	0.00
14/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1209	1	1	1	0.00
14/03/2024	R186 On 08-May-25			Bond Future	9.33	106.0216	105.8073	106.0216	0.00
14/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	456	1	0	1	0.00
14/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1746	2	2	2	0.00
14/03/2024	R202 On 02-May-24			Bond Future	258.82	258.8483	258.8222	258.8483	4,848.00
14/03/2024	R202 On 01-August-24			Bond Future	259.49	259.5151	259.4887	259.5151	0.00
14/03/2024	R202 On 07-November-24			Bond Future	265.66	265.6872	265.6609	265.6872	0.00
14/03/2024	R202 On 06-February-25			Bond Future	266.19	266.2196	266.1946	266.2196	0.00
14/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
14/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	595	1	1	1	0.00
14/03/2024	R202 On 08-May-25			Bond Future	271.78	271.8076	271.7833	271.8076	0.00
14/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
14/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	527	1	1	1	0.00
14/03/2024	R209 On 02-May-24			Bond Future	12.10	64.6140	64.2231	64.6140	13,179.00
14/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	60	0	0	0	0.00
14/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	62	0	0	0	0.00
14/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	57	0	0	0	0.00
14/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4490	4	4	4	0.00
14/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4396	4	4	4	0.00
14/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4443	4	4	4	0.00
14/03/2024	R209 On 01-August-24			Bond Future	12.21	66.0320	65.6325	66.0320	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1093	1	1	1	0.00
14/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1111	1	1	1	0.00
14/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1076	1	1	1	0.00
14/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3038	3	3	3	0.00
14/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2980	3	3	3	0.00
14/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3009	3	3	3	0.00
14/03/2024	R209 On 07-November-24			Bond Future	12.34	64.4282	64.0196	64.4282	5,237.00
14/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2387	3	2	3	0.00
14/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2364	3	2	3	0.00
14/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2409	3	2	3	0.00
14/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2877	3	3	3	0.00
14/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2921	3	3	3	0.00
14/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2899	3	3	3	0.00
14/03/2024	R209 On 06-February-25			Bond Future	12.47	65.8043	65.3870	65.8043	0.00
14/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2783	3	3	3	0.00
14/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2903	3	3	3	0.00
14/03/2024	R209 On 08-May-25			Bond Future	12.62	64.0124	63.5869	64.0124	0.00
14/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1760	2	2	2	0.00
14/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4953	5	5	5	0.00
14/03/2024	R210 On 02-May-24			Bond Future	232.68	232.8857	232.6834	232.8857	198.00
14/03/2024	R210 On 01-August-24			Bond Future	237.85	238.0532	237.8466	238.0532	300.00
14/03/2024	R210 On 07-November-24			Bond Future	240.17	240.3852	240.1746	240.3852	0.00
14/03/2024	R210 On 06-February-25			Bond Future	245.37	245.5793	245.3652	245.5793	0.00
14/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5755	6	6	6	0.00
14/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/03/2024	R210 On 08-May-25			Bond Future	247.12	247.3341	247.1172	247.3341	0.00
14/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
14/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	913	1	1	1	0.00
14/03/2024	R213 On 02-May-24			Bond Future	10.80	83.6372	83.2969	83.6372	25,842.00
14/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	260	0	0	0	0.00
14/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	250	0	0	0	0.00
14/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	269	0	0	0	0.00
14/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2380	2	2	2	0.00
14/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2447	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
14/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2414	2	2	2	0.00
14/03/2024	R213 On 01-August-24			Bond Future	10.88	85.4727	85.1249	85.4727	0.00
14/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1789	2	2	2	0.00
14/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1768	2	2	2	0.00
14/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1746	2	2	2	0.00
14/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1841	2	2	2	0.00
14/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1822	2	2	2	0.00
14/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1803	2	2	2	0.00
14/03/2024	R213 On 07-November-24			Bond Future	11.00	83.9220	83.5664	83.9220	10,002.00
14/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2876	3	3	3	0.00
14/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2899	3	3	3	0.00
14/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2852	3	3	3	0.00
14/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2013	2	2	2	0.00
14/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1982	2	2	2	0.00
14/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1998	2	2	2	0.00
14/03/2024	R213 On 06-February-25			Bond Future	11.12	85.7154	85.3524	85.7154	0.00
14/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3103	3	3	3	0.00
14/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2247	2	2	2	0.00
14/03/2024	R213 On 08-May-25			Bond Future	11.27	83.9326	83.5625	83.9326	0.00
14/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1558	2	2	2	0.00
14/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4385	4	4	4	0.00
14/03/2024	R214 On 02-May-24			Bond Future	12.61	59.3756	58.9383	59.3756	23,211.00
14/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	26	0	0	0	0.00
14/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	27	0	0	0	0.00
14/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	24	0	0	0	0.00
14/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4128	5	4	5	0.00
14/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1955	2	2	2	0.00
14/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	388	1	0	1	8,000.00
14/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	411	1	0	1	5,110.00
14/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2609	2	3	2	0.00
14/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	788	1	1	1	13,110.00
14/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2682	2	3	2	0.00
14/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	209	0	0	0	13,110.00
14/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5642	5	6	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
14/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5541	5	6	5	0.00
14/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5591	5	6	5	0.00
14/03/2024	R214 On 01-August-24			Bond Future	12.72	60.6787	60.2318	60.6787	0.00
14/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	990	1	1	1	0.00
14/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	957	1	1	1	0.00
14/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	973	1	1	1	0.00
14/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3531	3	4	3	0.00
14/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3563	3	4	3	0.00
14/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3500	3	3	3	0.00
14/03/2024	R214 On 07-November-24			Bond Future	12.85	58.7989	58.3417	58.7989	0.00
14/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2234	2	2	2	0.00
14/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2213	2	2	2	0.00
14/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2256	2	2	2	0.00
14/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3305	3	3	3	0.00
14/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3353	3	3	3	0.00
14/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3329	3	3	3	0.00
14/03/2024	R214 On 06-February-25			Bond Future	12.99	60.0549	59.5882	60.0549	0.00
14/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2338	3	2	3	0.00
14/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3591	3	4	3	0.00
14/03/2024	R214 On 08-May-25			Bond Future	13.14	57.9929	57.5167	57.9929	0.00
14/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1834	2	2	2	0.00
14/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5131	5	5	5	0.00
14/03/2024	R248 On 02-May-24			Bond Future	12.79	72.1120	71.6446	72.1120	245,896.00
14/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	10	0	0	0	0.00
14/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	11	0	0	0	0.00
14/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	10	0	0	0	0.00
14/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	7	0	0	0	0.00
14/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	622	1	1	1	0.00
14/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2734	3	3	3	0.00
14/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	789	1	1	1	0.00
14/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2821	3	3	3	0.00
14/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8378	8	8	8	0.00
14/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7986	8	8	8	0.00
14/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7856	7	8	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
14/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7921	7	8	7	0.00
14/03/2024	R248 On 01-August-24			Bond Future	12.91	73.6946	73.2169	73.6946	13,000.00
14/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1156	1	1	1	0.00
14/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1175	1	1	1	0.00
14/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1136	1	1	1	0.00
14/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4558	4	5	4	0.00
14/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4480	4	4	4	0.00
14/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4519	4	5	4	0.00
14/03/2024	R248 On 07-November-24			Bond Future	13.06	70.9762	70.4874	70.9762	0.00
14/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2664	3	3	3	0.00
14/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2690	3	3	3	0.00
14/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2639	3	3	3	0.00
14/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4109	4	4	4	0.00
14/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4051	4	4	4	0.00
14/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4080	4	4	4	0.00
14/03/2024	R248 On 06-February-25			Bond Future	13.20	72.4920	71.9930	72.4920	0.00
14/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2573	3	3	3	0.00
14/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5197	5	5	5	0.00
14/03/2024	R248 On 08-May-25			Bond Future	13.36	69.5424	69.0334	69.5424	0.00
14/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2356	3	2	3	0.00
14/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6379	6	6	6	0.00
14/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00