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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/03/2024 TO: 15/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	2025 On 02-May-24			Bond Future	178.93	178.8987	178.9343	178.8987	9,075.00
15/03/2024	2025 On 01-August-24			Bond Future	181.06	181.0362	181.0649	181.0362	0.00
15/03/2024	2025 On 07-November-24			Bond Future	185.38	185.3424	185.3792	185.3424	0.00
15/03/2024	2029 On 02-May-24			Bond Future	128.57	128.7351	128.5655	128.7351	7,165.00
15/03/2024	2029 On 01-August-24			Bond Future	131.41	131.5916	131.4128	131.5916	728.00
15/03/2024	2029 On 07-November-24			Bond Future	133.15	133.3241	133.1463	133.3241	0.00
15/03/2024	2029 On 06-February-25			Bond Future	136.03	136.2059	136.0257	136.2059	0.00
15/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3626	4	4	4	0.00
15/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/03/2024	2029 On 08-May-25			Bond Future	137.46	137.6394	137.4596	137.6394	0.00
15/03/2024	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
15/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	390	0	0	0	0.00
15/03/2024	2030 On 02-May-24			Bond Future	10.40	92.3120	91.9449	92.3120	127,052.00
15/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	160	0	0	0	0.00
15/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	153	0	0	0	0.00
15/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	167	0	0	0	0.00
15/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	534	1	1	1	1,000.00
15/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5894	6	6	6	0.00
15/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	75	0	0	0	1,000.00
15/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2075	2	2	2	1,080.00
15/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7459	8	7	8	0.00
15/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1510	2	2	2	500.00
15/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3025	3	3	3	500.00
15/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10139	11	10	11	0.00
15/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
15/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	214	0	0	0	0.00
15/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	631	1	1	1	0.00
15/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	5	0	0	0	1,080.00
15/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	417	0	0	0	0.00
15/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1481	1	1	1	0.00
15/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	26	0	0	0	1,000.00
15/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3059	3	3	3	0.00
15/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2452	2	2	2	0.00
15/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2521	2	3	2	0.00
15/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2486	2	2	2	0.00
15/03/2024	2030 On 01-August-24			Bond Future	10.49	90.3321	89.9530	90.3321	0.00
15/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1396	2	1	2	0.00
15/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1377	2	1	2	0.00
15/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1415	2	1	2	0.00
15/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1786	2	2	2	0.00
15/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1825	2	2	2	0.00
15/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1805	2	2	2	0.00
15/03/2024	2030 On 07-November-24			Bond Future	10.58	92.4570	92.0727	92.4570	1,650.00
15/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2467	3	2	3	0.00
15/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2445	3	2	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
15/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2488	3	2	3	0.00
15/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1846	2	2	2	0.00
15/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1876	2	2	2	0.00
15/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1861	2	2	2	0.00
15/03/2024	2030 On 06-February-25			Bond Future	10.70	90.4227	90.0313	90.4227	0.00
15/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2328	3	2	3	0.00
15/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2403	2	2	2	0.00
15/03/2024	2030 On 08-May-25			Bond Future	10.85	92.2962	91.8995	92.2962	0.00
15/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1136	1	1	1	0.00
15/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4334	4	4	4	0.00
15/03/2024	2032 On 02-May-24			Bond Future	11.26	85.7757	85.3525	85.7757	128,273.00
15/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	46	0	0	0	0.00
15/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	49	0	0	0	0.00
15/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	42	0	0	0	0.00
15/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	8	0	0	0	1,000.00
15/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	275	0	0	0	1,000.00
15/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	7188	8	7	8	0.00
15/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2838	3	3	3	0.00
15/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	923	1	1	1	0.00
15/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	53	0	0	0	500.00
15/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1296	2	1	2	1,550.00
15/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	90	0	0	0	1,550.00
15/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8988	9	9	9	0.00
15/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	61	0	0	0	500.00
15/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	652	1	1	1	500.00
15/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8313	9	8	9	0.00
15/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1102	1	1	1	0.00
15/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	4	0	0	0	8,500.00
15/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	994	1	1	1	17,000.00
15/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4569	4	5	4	0.00
15/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	16	0	0	0	500.00
15/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1424	1	1	1	0.00
15/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	10	0	0	0	1,550.00
15/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	866	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
15/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2949	3	3	3	0.00
15/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1138	1	1	1	500.00
15/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3297	3	3	3	0.00
15/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	335	0	0	0	500.00
15/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	30	0	0	0	1,000.00
15/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3209	3	3	3	0.00
15/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2130	2	2	2	0.00
15/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4278	4	4	4	0.00
15/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3432	3	3	3	0.00
15/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3342	3	3	3	0.00
15/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3387	3	3	3	0.00
15/03/2024	2032 On 01-August-24			Bond Future	11.36	87.6582	87.2219	87.6582	0.00
15/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1457	2	1	2	0.00
15/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1477	2	1	2	0.00
15/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1437	2	1	2	0.00
15/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2499	2	2	2	0.00
15/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2448	2	2	2	0.00
15/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2474	2	2	2	0.00
15/03/2024	2032 On 07-November-24			Bond Future	11.49	85.5532	85.1102	85.5532	2,074.00
15/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2531	3	3	3	0.00
15/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2555	3	3	3	0.00
15/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2508	3	3	3	0.00
15/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8253	9	8	9	0.00
15/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2922	3	3	3	1,615.00
15/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	568	1	1	1	1,615.00
15/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2275	2	2	2	0.00
15/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2602	2	3	2	0.00
15/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2561	2	3	2	0.00
15/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2582	2	3	2	0.00
15/03/2024	2032 On 06-February-25			Bond Future	11.63	87.3807	86.9293	87.3807	0.00
15/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3036	3	3	3	0.00
15/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2655	2	3	2	0.00
15/03/2024	2032 On 08-May-25			Bond Future	11.79	85.0267	84.5686	85.0267	0.00
15/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1440	2	1	2	0.00
15/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5176	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
15/03/2024	2033 On 02-May-24			Bond Future	120.76	120.8671	120.7556	120.8671	2,064.00
15/03/2024	2033 On 01-August-24			Bond Future	123.43	123.5491	123.4298	123.5491	5,754.00
15/03/2024	2033 On 07-November-24			Bond Future	124.88	124.9934	124.8764	124.9934	0.00
15/03/2024	2033 On 06-February-25			Bond Future	127.58	127.6952	127.5769	127.6952	0.00
15/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2637	3	3	3	0.00
15/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/03/2024	2033 On 08-May-25			Bond Future	128.73	128.8496	128.7327	128.8496	0.00
15/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
15/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1887	2	2	2	0.00
15/03/2024	2037 On 02-May-24			Bond Future	12.51	77.4797	77.0148	77.4797	69,922.00
15/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	31	0	0	0	0.00
15/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	30	0	0	0	0.00
15/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	33	0	0	0	0.00
15/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5731	5	6	5	0.00
15/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5841	5	6	5	0.00
15/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5786	5	6	5	0.00
15/03/2024	2037 On 01-August-24			Bond Future	12.65	74.9240	74.4455	74.9240	84,501.00
15/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1081	1	1	1	0.00
15/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1063	1	1	1	0.00
15/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1099	1	1	1	1,383.00
15/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6230	7	6	7	0.00
15/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3918	4	4	4	0.00
15/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1362	1	1	1	1,383.00
15/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	683	1	1	1	1,383.00
15/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3847	4	4	4	0.00
15/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3917	4	4	4	0.00
15/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3882	4	4	4	0.00
15/03/2024	2037 On 07-November-24			Bond Future	12.79	76.6860	76.1995	76.6860	9,175.00
15/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2472	3	2	3	0.00
15/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2448	3	2	3	0.00
15/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2497	3	2	3	0.00
15/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3490	3	3	3	0.00
15/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3542	3	4	3	0.00
15/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3516	3	4	3	0.00

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15/03/2024	2037 On 06-February-25			Bond Future	12.94	74.0635	73.5674	74.0635	0.00
15/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2880	3	3	3	0.00
15/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3773	4	4	4	0.00
15/03/2024	2037 On 08-May-25			Bond Future	13.12	75.5959	75.0919	75.5959	0.00
15/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1757	2	2	2	0.00
15/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6016	6	6	6	0.00
15/03/2024	2038 On 02-May-24			Bond Future	131.41	131.4292	131.4129	131.4292	5,122.00
15/03/2024	2038 On 01-August-24			Bond Future	132.26	132.2843	132.2621	132.2843	0.00
15/03/2024	2038 On 07-November-24			Bond Future	135.41	135.4307	135.4132	135.4307	0.00
15/03/2024	2038 On 06-February-25			Bond Future	136.23	136.2453	136.2291	136.2453	0.00
15/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	999	1	1	1	0.00
15/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/03/2024	2038 On 08-May-25			Bond Future	139.09	139.1055	139.0931	139.1055	0.00
15/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
15/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	587	1	1	1	0.00
15/03/2024	2040 On 02-May-24			Bond Future	12.83	77.0932	76.7447	77.0932	139,269.00
15/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	16	0	0	0	0.00
15/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	17	0	0	0	0.00
15/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	15	0	0	0	0.00
15/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7025	7	7	7	0.00
15/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6905	7	7	7	0.00
15/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6965	7	7	7	0.00
15/03/2024	2040 On 01-August-24			Bond Future	12.97	74.2786	73.9191	74.2786	3,312.00
15/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	940	1	1	1	0.00
15/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	957	1	1	1	0.00
15/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	923	1	1	1	0.00
15/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	858	1	1	1	680.00
15/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2157	2	2	2	0.00
15/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	4026	4	4	4	0.00
15/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1424	1	1	1	680.00
15/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4591	4	5	4	0.00
15/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2616	2	3	2	680.00
15/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4431	4	4	4	0.00
15/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4353	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
15/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4392	4	4	4	0.00
15/03/2024	2040 On 07-November-24			Bond Future	13.12	76.0254	75.6607	76.0254	8,677.00
15/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2504	3	3	3	0.00
15/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2529	3	3	3	0.00
15/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2479	3	2	3	0.00
15/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3922	4	4	4	0.00
15/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3866	4	4	4	0.00
15/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3894	4	4	4	0.00
15/03/2024	2040 On 06-February-25			Bond Future	13.27	73.1378	72.7662	73.1378	0.00
15/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2639	3	3	3	0.00
15/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4298	4	4	4	0.00
15/03/2024	2040 On 08-May-25			Bond Future	13.45	74.6505	74.2734	74.6505	0.00
15/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1983	2	2	2	0.00
15/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6209	6	6	6	0.00
15/03/2024	2044 On 02-May-24			Bond Future	12.93	72.9864	72.6938	72.9864	78,077.00
15/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	10	0	0	0	0.00
15/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	9	0	0	0	0.00
15/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	10	0	0	0	0.00
15/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1599	2	2	2	0.00
15/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	478	1	0	1	0.00
15/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	942	1	1	1	0.00
15/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1910	2	2	2	10,030.00
15/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2824	3	3	3	4,200.00
15/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1233	1	1	1	10,030.00
15/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7264	7	7	7	0.00
15/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7388	7	7	7	0.00
15/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7326	7	7	7	0.00
15/03/2024	2044 On 01-August-24			Bond Future	13.07	70.2069	69.9046	70.2069	37,227.00
15/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	744	1	1	1	0.00
15/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	729	1	1	1	0.00
15/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	758	1	1	1	0.00
15/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4951	5	5	5	0.00
15/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5036	5	5	5	0.00
15/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4993	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
15/03/2024	2044 On 07-November-24			Bond Future	13.21	71.8579	71.5516	71.8579	0.00
15/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2369	3	2	3	0.00
15/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2345	3	2	3	0.00
15/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2394	3	2	3	0.00
15/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3917	4	4	4	0.00
15/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3974	4	4	4	0.00
15/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3945	4	4	4	0.00
15/03/2024	2044 On 06-February-25			Bond Future	13.37	69.0066	68.6945	69.0066	0.00
15/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2628	3	3	3	0.00
15/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4393	4	4	4	0.00
15/03/2024	2044 On 08-May-25			Bond Future	13.54	70.4334	70.1171	70.4334	0.00
15/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1952	2	2	2	0.00
15/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6160	6	6	6	0.00
15/03/2024	2046 On 02-May-24			Bond Future	112.78	112.5313	112.7752	112.5313	16,295.00
15/03/2024	2046 On 01-August-24			Bond Future	115.27	115.0283	115.2726	115.0283	0.00
15/03/2024	2046 On 07-November-24			Bond Future	115.82	115.5677	115.8228	115.5677	0.00
15/03/2024	2046 On 06-February-25			Bond Future	118.33	118.0649	118.3268	118.0649	0.00
15/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4317	4	4	4	0.00
15/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/03/2024	2046 On 08-May-25			Bond Future	118.57	118.2998	118.5707	118.2998	0.00
15/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
15/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3399	4	3	4	0.00
15/03/2024	2050 On 02-May-24			Bond Future	113.85	113.8658	113.8518	113.8658	14,597.00
15/03/2024	2050 On 01-August-24			Bond Future	114.08	114.0964	114.0773	114.0964	0.00
15/03/2024	2050 On 07-November-24			Bond Future	116.80	116.8102	116.7952	116.8102	0.00
15/03/2024	2050 On 06-February-25			Bond Future	116.97	116.9801	116.9660	116.9801	0.00
15/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1366	1	1	1	0.00
15/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/03/2024	2050 On 08-May-25			Bond Future	119.42	119.4354	119.4245	119.4354	0.00
15/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
15/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1735	2	2	2	0.00
15/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	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
15/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	AL37 On 02-May-24			Index Future	941.58	945.5040	941.5840	945.5040	0.00
15/03/2024	AL37 On 01-August-24			Index Future	962.21	966.2540	962.2070	966.2540	0.00
15/03/2024	AL37 On 07-November-24			Index Future	984.90	988.9990	984.8960	988.9990	0.00
15/03/2024	AL37 On 06-February-25			Index Future	1005.98	1010.1640	1005.9840	1010.1640	0.00
15/03/2024	AL37 On 08-May-25			Index Future	1026.95	1031.1900	1026.9520	1031.1900	0.00
15/03/2024	AL7T On 02-May-24			Index Future	1084.25	1090.0720	1084.2530	1090.0720	0.00
15/03/2024	AL7T On 01-August-24			Index Future	1108.00	1113.9950	1108.0010	1113.9950	0.00
15/03/2024	AL7T On 07-November-24			Index Future	1134.13	1140.2180	1134.1280	1140.2180	0.00
15/03/2024	AL7T On 06-February-25			Index Future	1158.41	1164.6200	1158.4120	1164.6200	0.00
15/03/2024	AL7T On 08-May-25			Index Future	1182.56	1188.8600	1182.5570	1188.8600	0.00
15/03/2024	ALBI On 02-May-24			Index Future	940.18	944.0950	940.1840	944.0950	94.00
15/03/2024	ALBI On 01-August-24			Index Future	960.78	964.8140	960.7770	964.8140	0.00
15/03/2024	ALBI On 07-November-24			Index Future	983.43	987.5260	983.4320	987.5260	0.00
15/03/2024	ALBI On 06-February-25			Index Future	1004.49	1008.6600	1004.4890	1008.6600	0.00
15/03/2024	ALBI On 08-May-25			Index Future	1025.43	1029.6540	1025.4260	1029.6540	0.00
15/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	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
15/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	ES33 On 02-May-24			Bond Future	12.89	72.6617	72.2519	72.6617	0.00
15/03/2024	ES33 On 01-August-24			Bond Future	13.05	74.2740	73.8520	74.2740	0.00
15/03/2024	ES33 On 07-November-24			Bond Future	13.23	72.2373	71.8083	72.2373	0.00
15/03/2024	ES33 On 06-February-25			Bond Future	13.43	73.7966	73.3591	73.7966	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
15/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
15/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	373	0	0	0	0.00
15/03/2024	ES33 On 08-May-25			Bond Future	13.65	71.5400	71.0956	71.5400	0.00
15/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
15/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3676	3	4	3	0.00
15/03/2024	ES42 On 02-May-24			Bond Future	13.47	67.2057	66.9148	67.2057	0.00
15/03/2024	ES42 On 01-August-24			Bond Future	13.62	68.6969	68.3967	68.6969	0.00
15/03/2024	ES42 On 07-November-24			Bond Future	13.80	66.0619	65.7574	66.0619	0.00
15/03/2024	ES42 On 06-February-25			Bond Future	13.97	67.4859	67.1757	67.4859	0.00
15/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
15/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1218	1	1	1	0.00
15/03/2024	ES42 On 08-May-25			Bond Future	14.17	64.6306	64.3160	64.6306	0.00
15/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
15/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4315	4	4	4	0.00
15/03/2024	GOVI On 02-May-24			GOVI	926.57	930.4620	926.5670	930.4620	730.00
15/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	244230	21	24	21	0.00
15/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	244130	21	24	21	0.00
15/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	244030	21	24	21	0.00
15/03/2024	GOVI On 01-August-24			GOVI	946.86	950.8830	946.8610	950.8830	0.00
15/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	34910	8	3	8	0.00
15/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	34810	8	3	8	0.00
15/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	34710	7	3	7	0.00
15/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 07-November-24			GOVI	969.19	973.2660	969.1880	973.2660	0.00
15/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	203980	24	20	24	0.00
15/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	203880	24	20	24	0.00
15/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	204080	24	20	24	0.00
15/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 07-November-24	948.80	Put	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
15/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 06-February-25			GOVI	989.94	994.0950	989.9400	994.0950	0.00
15/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	179400	22	18	22	0.00
15/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 08-May-25			GOVI	1010.57	1014.7860	1010.5740	1014.7860	0.00
15/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
15/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	114260	7	11	7	0.00
15/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2024	IGOV On 02-May-24			Index Future	345.51	345.5820	345.5050	345.5820	593.00
15/03/2024	IGOV On 01-August-24			Index Future	353.16	353.2500	353.1570	353.2500	0.00
15/03/2024	IGOV On 07-November-24			Index Future	361.57	361.6540	361.5730	361.6540	0.00
15/03/2024	IGOV On 06-February-25			Index Future	369.40	369.4740	369.3950	369.4740	0.00
15/03/2024	IGOV On 08-May-25			Index Future	377.17	377.2430	377.1730	377.2430	0.00
15/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6490	91.6500	91.6490	0.00
15/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.32	91.6450	91.6800	91.6450	0.00
15/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.6700	91.7000	91.6700	0.00
15/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.28	91.6880	91.7200	91.6880	0.00
15/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.28	91.7680	91.7200	91.7680	0.00
15/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.27	91.7550	91.7300	91.7550	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
15/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.16	91.9350	91.8400	91.9350	0.00
15/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.90	92.2310	92.1000	92.2310	0.00
15/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.78	92.3750	92.2200	92.3750	0.00
15/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.66	92.4700	92.3400	92.4700	0.00
15/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.67	92.4250	92.3300	92.4250	0.00
15/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.72	92.3550	92.2800	92.3550	0.00
15/03/2024	R035 On 02-May-24			Bond Future	12.08	83.0675	82.5714	83.0675	161,972.00
15/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	79	0	0	0	0.00
15/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	83	0	0	0	0.00
15/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	76	0	0	0	0.00
15/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4817	4	5	4	0.00
15/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4713	4	5	4	0.00
15/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4765	4	5	4	0.00
15/03/2024	R035 On 01-August-24			Bond Future	12.20	84.8905	84.3800	84.8905	0.00
15/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1341	2	1	2	0.00
15/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1362	2	1	2	0.00
15/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1320	2	1	2	0.00
15/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3407	3	3	3	0.00
15/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3344	3	3	3	0.00
15/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3376	3	3	3	0.00
15/03/2024	R035 On 07-November-24			Bond Future	12.34	82.3721	81.8531	82.3721	14,838.00
15/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2545	3	3	3	0.00
15/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2570	3	3	3	0.00
15/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2520	3	3	3	0.00
15/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3370	3	3	3	0.00
15/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3320	3	3	3	0.00
15/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3345	3	3	3	0.00
15/03/2024	R035 On 06-February-25			Bond Future	12.50	84.1321	83.6029	84.1321	0.00
15/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3076	3	3	3	0.00
15/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3495	3	3	3	0.00
15/03/2024	R035 On 08-May-25			Bond Future	12.66	81.3614	80.8238	81.3614	0.00
15/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1673	2	2	2	0.00
15/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5977	6	6	6	0.00
15/03/2024	R053 On 02-May-24			Bond Future	12.80	92.7077	92.2503	92.7077	5,189.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2723	3	3	3	0.00
15/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2678	3	3	3	0.00
15/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2768	3	3	3	0.00
15/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1094	1	1	1	0.00
15/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1139	1	1	1	0.00
15/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1116	1	1	1	0.00
15/03/2024	R053 On 01-August-24			Bond Future	12.92	94.7423	94.2709	94.7423	0.00
15/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3933	4	4	4	0.00
15/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3974	4	4	4	0.00
15/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3892	4	4	4	0.00
15/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2485	2	2	2	0.00
15/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2434	2	2	2	0.00
15/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2460	2	2	2	0.00
15/03/2024	R053 On 07-November-24			Bond Future	13.07	91.0987	90.6200	91.0987	0.00
15/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3113	3	3	3	0.00
15/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3080	3	3	3	0.00
15/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3145	4	3	4	0.00
15/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4888	5	5	5	0.00
15/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4962	5	5	5	0.00
15/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4925	5	5	5	0.00
15/03/2024	R053 On 06-February-25			Bond Future	13.21	93.0435	92.5558	93.0435	0.00
15/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3737	4	4	4	0.00
15/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5561	6	6	6	0.00
15/03/2024	R053 On 08-May-25			Bond Future	13.37	89.1005	88.6054	89.1005	0.00
15/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3032	3	3	3	0.00
15/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7993	8	8	8	0.00
15/03/2024	R186 On 02-May-24			Bond Future	9.13	107.1980	107.0725	107.1980	92,962.00
15/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
15/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
15/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
15/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1513	2	2	2	2,030.00
15/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2936	3	3	3	0.00
15/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	23	0	0	0	2,030.00
15/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	122	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
15/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2655	3	3	3	0.00
15/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2703	3	3	3	0.00
15/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2679	3	3	3	0.00
15/03/2024	R186 On 01-August-24			Bond Future	9.16	104.2422	104.1095	104.2422	0.00
15/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	358	0	0	0	0.00
15/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	350	0	0	0	0.00
15/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	366	0	0	0	0.00
15/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1343	1	1	1	0.00
15/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1370	1	1	1	0.00
15/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1356	1	1	1	0.00
15/03/2024	R186 On 07-November-24			Bond Future	9.19	106.6947	106.5632	106.6947	35,645.00
15/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	932	1	1	1	0.00
15/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	943	1	1	1	0.00
15/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	920	1	1	1	0.00
15/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1041	1	1	1	0.00
15/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1025	1	1	1	0.00
15/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1033	1	1	1	0.00
15/03/2024	R186 On 06-February-25			Bond Future	9.27	103.6590	103.5260	103.6590	0.00
15/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	828	1	1	1	0.00
15/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1241	1	1	1	0.00
15/03/2024	R186 On 08-May-25			Bond Future	9.42	105.8073	105.6748	105.8073	0.00
15/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	399	0	0	0	0.00
15/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1822	2	2	2	0.00
15/03/2024	R202 On 02-May-24			Bond Future	258.38	258.8222	258.3792	258.8222	4,848.00
15/03/2024	R202 On 01-August-24			Bond Future	259.02	259.4887	259.0250	259.4887	0.00
15/03/2024	R202 On 07-November-24			Bond Future	265.20	265.6609	265.1967	265.6609	0.00
15/03/2024	R202 On 06-February-25			Bond Future	265.72	266.1946	265.7232	266.1946	0.00
15/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
15/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	1067	1	1	1	0.00
15/03/2024	R202 On 08-May-25			Bond Future	271.31	271.7833	271.3103	271.7833	0.00
15/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
15/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	1000	1	1	1	0.00
15/03/2024	R209 On 02-May-24			Bond Future	12.19	64.2231	63.7880	64.2231	13,179.00
15/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	31	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
15/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	33	0	0	0	0.00
15/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	30	0	0	0	0.00
15/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4898	4	5	4	0.00
15/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4802	4	5	4	0.00
15/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4850	4	5	4	0.00
15/03/2024	R209 On 01-August-24			Bond Future	12.31	65.6325	65.1851	65.6325	1,690.00
15/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	886	1	1	1	0.00
15/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	902	1	1	1	0.00
15/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	871	1	1	1	0.00
15/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3281	3	3	3	0.00
15/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3219	3	3	3	0.00
15/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3250	3	3	3	0.00
15/03/2024	R209 On 07-November-24			Bond Future	12.44	64.0196	63.5643	64.0196	5,237.00
15/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2094	2	2	2	0.00
15/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2072	2	2	2	0.00
15/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2115	2	2	2	0.00
15/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3038	3	3	3	0.00
15/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3085	3	3	3	0.00
15/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3061	3	3	3	0.00
15/03/2024	R209 On 06-February-25			Bond Future	12.58	65.3870	64.9228	65.3870	0.00
15/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2522	3	3	3	0.00
15/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3107	3	3	3	0.00
15/03/2024	R209 On 08-May-25			Bond Future	12.73	63.5869	63.1150	63.5869	0.00
15/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1566	2	2	2	0.00
15/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5231	5	5	5	0.00
15/03/2024	R210 On 02-May-24			Bond Future	232.65	232.6834	232.6505	232.6834	198.00
15/03/2024	R210 On 01-August-24			Bond Future	237.80	237.8466	237.8029	237.8466	300.00
15/03/2024	R210 On 07-November-24			Bond Future	240.14	240.1746	240.1395	240.1746	0.00
15/03/2024	R210 On 06-February-25			Bond Future	245.33	245.3652	245.3321	245.3652	0.00
15/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5722	6	6	6	0.00
15/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/03/2024	R210 On 08-May-25			Bond Future	247.09	247.1172	247.0909	247.1172	0.00
15/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
15/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	939	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
15/03/2024	R213 On 02-May-24			Bond Future	10.89	83.2969	82.9139	83.2969	25,842.00
15/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	157	0	0	0	0.00
15/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	150	0	0	0	0.00
15/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	164	0	0	0	0.00
15/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2658	2	3	2	0.00
15/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2730	2	3	2	0.00
15/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2694	2	3	2	0.00
15/03/2024	R213 On 01-August-24			Bond Future	10.98	85.1249	84.7300	85.1249	0.00
15/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1548	2	2	2	0.00
15/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1528	2	2	2	0.00
15/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1507	2	2	2	0.00
15/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1997	2	2	2	0.00
15/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1977	2	2	2	0.00
15/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1956	2	2	2	0.00
15/03/2024	R213 On 07-November-24			Bond Future	11.10	83.5664	83.1655	83.5664	10,002.00
15/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2598	3	3	3	0.00
15/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2621	3	3	3	0.00
15/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2575	3	3	3	0.00
15/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2137	2	2	2	0.00
15/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2104	2	2	2	0.00
15/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2121	2	2	2	0.00
15/03/2024	R213 On 06-February-25			Bond Future	11.23	85.3524	84.9440	85.3524	0.00
15/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2847	3	3	3	0.00
15/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2399	2	2	2	0.00
15/03/2024	R213 On 08-May-25			Bond Future	11.38	83.5625	83.1482	83.5625	0.00
15/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1376	2	1	2	0.00
15/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4618	4	5	4	0.00
15/03/2024	R214 On 02-May-24			Bond Future	12.67	58.9383	58.6656	58.9383	23,211.00
15/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	11	0	0	0	0.00
15/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	12	0	0	0	0.00
15/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	11	0	0	0	0.00
15/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3842	4	4	4	0.00
15/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1691	2	2	2	0.00
15/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	263	0	0	0	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	282	0	0	0	5,110.00
15/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2752	3	3	3	0.00
15/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	797	1	1	1	13,110.00
15/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2830	3	3	3	0.00
15/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	196	0	0	0	13,110.00
15/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5902	6	6	6	0.00
15/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5798	6	6	6	0.00
15/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5850	6	6	6	0.00
15/03/2024	R214 On 01-August-24			Bond Future	12.78	60.2318	59.9505	60.2318	0.00
15/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	838	1	1	1	0.00
15/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	809	1	1	1	0.00
15/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	823	1	1	1	0.00
15/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3663	4	4	4	0.00
15/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3696	4	4	4	0.00
15/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3629	3	4	3	0.00
15/03/2024	R214 On 07-November-24			Bond Future	12.92	58.3417	58.0562	58.3417	0.00
15/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2021	2	2	2	0.00
15/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2000	2	2	2	0.00
15/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2042	2	2	2	0.00
15/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3377	3	3	3	0.00
15/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3426	3	3	3	0.00
15/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3401	3	3	3	0.00
15/03/2024	R214 On 06-February-25			Bond Future	13.06	59.5882	59.2972	59.5882	0.00
15/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2170	2	2	2	0.00
15/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3714	4	4	4	0.00
15/03/2024	R214 On 08-May-25			Bond Future	13.21	57.5167	57.2215	57.5167	0.00
15/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1671	2	2	2	0.00
15/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5264	5	5	5	0.00
15/03/2024	R248 On 02-May-24			Bond Future	12.85	71.6446	71.3459	71.6446	245,896.00
15/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	5	0	0	0	0.00
15/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	5	0	0	0	0.00
15/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	5	0	0	0	0.00
15/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	3	0	0	0	0.00
15/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	482	1	0	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
15/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2463	3	2	3	0.00
15/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	817	1	1	1	0.00
15/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2979	3	3	3	0.00
15/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8674	8	9	8	0.00
15/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8279	8	8	8	0.00
15/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8149	8	8	8	0.00
15/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8214	8	8	8	0.00
15/03/2024	R248 On 01-August-24			Bond Future	12.97	73.2169	72.9086	73.2169	13,000.00
15/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	913	1	1	1	0.00
15/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	930	1	1	1	0.00
15/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	896	1	1	1	0.00
15/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4626	5	5	5	0.00
15/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4544	4	5	4	0.00
15/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4585	5	5	5	0.00
15/03/2024	R248 On 07-November-24			Bond Future	13.11	70.4874	70.1748	70.4874	0.00
15/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2401	3	2	3	0.00
15/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2426	3	2	3	0.00
15/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2377	3	2	3	0.00
15/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4159	4	4	4	0.00
15/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4100	4	4	4	0.00
15/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4129	4	4	4	0.00
15/03/2024	R248 On 06-February-25			Bond Future	13.27	71.9930	71.6746	71.9930	0.00
15/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2272	3	2	3	0.00
15/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5213	5	5	5	0.00
15/03/2024	R248 On 08-May-25			Bond Future	13.42	69.0334	68.7105	69.0334	0.00
15/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2146	2	2	2	0.00
15/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6492	6	6	6	0.00
15/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00