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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/03/2024 TO: 18/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	2025 On 02-May-24			Bond Future	178.91	178.9343	178.9091	178.9343	9,075.00
18/03/2024	2025 On 01-August-24			Bond Future	181.04	181.0649	181.0394	181.0649	0.00
18/03/2024	2025 On 07-November-24			Bond Future	185.35	185.3792	185.3540	185.3792	0.00
18/03/2024	2029 On 02-May-24			Bond Future	128.50	128.5655	128.5043	128.5655	7,165.00
18/03/2024	2029 On 01-August-24			Bond Future	131.35	131.4128	131.3503	131.4128	728.00
18/03/2024	2029 On 07-November-24			Bond Future	133.08	133.1463	133.0831	133.1463	0.00
18/03/2024	2029 On 06-February-25			Bond Future	135.96	136.0257	135.9622	136.0257	0.00
18/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3562	4	4	4	0.00
18/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/03/2024	2029 On 08-May-25			Bond Future	137.40	137.4596	137.3961	137.4596	0.00
18/03/2024	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
18/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	454	0	0	0	0.00
18/03/2024	2030 On 02-May-24			Bond Future	10.50	91.9449	91.5258	91.9449	127,052.00
18/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	96	0	0	0	0.00
18/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	91	0	0	0	0.00
18/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	100	0	0	0	0.00
18/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	377	1	0	1	1,000.00
18/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5480	6	5	6	0.00
18/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	40	0	0	0	1,000.00
18/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1746	2	2	2	1,080.00
18/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7041	7	7	7	0.00
18/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1223	2	1	2	500.00
18/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2653	3	3	3	500.00
18/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9720	10	10	10	0.00
18/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
18/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	261	0	0	0	0.00
18/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	763	1	1	1	0.00
18/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	6	0	0	0	1,080.00
18/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	507	0	1	0	0.00
18/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1743	1	2	1	0.00
18/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	30	0	0	0	1,000.00
18/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3443	3	3	3	0.00
18/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2805	2	3	2	0.00
18/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2877	3	3	3	0.00
18/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2841	2	3	2	0.00
18/03/2024	2030 On 01-August-24			Bond Future	10.60	89.9530	89.5248	89.9530	0.00
18/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1188	1	1	1	0.00
18/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1171	1	1	1	0.00
18/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1205	1	1	1	0.00
18/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2004	2	2	2	0.00
18/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2046	2	2	2	0.00
18/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2025	2	2	2	0.00
18/03/2024	2030 On 07-November-24			Bond Future	10.70	92.0727	91.6349	92.0727	1,650.00
18/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2216	2	2	2	0.00
18/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2196	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
18/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2237	2	2	2	0.00
18/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2033	2	2	2	0.00
18/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2065	2	2	2	0.00
18/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2049	2	2	2	0.00
18/03/2024	2030 On 06-February-25			Bond Future	10.83	90.0313	89.5848	90.0313	0.00
18/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2097	2	2	2	0.00
18/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2619	2	3	2	0.00
18/03/2024	2030 On 08-May-25			Bond Future	10.99	91.8995	91.4445	91.8995	0.00
18/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	994	1	1	1	0.00
18/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4648	4	5	4	0.00
18/03/2024	2032 On 02-May-24			Bond Future	11.36	85.3525	84.8962	85.3525	128,273.00
18/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	22	0	0	0	0.00
18/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	23	0	0	0	0.00
18/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	20	0	0	0	0.00
18/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	3	0	0	0	1,000.00
18/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	172	0	0	0	1,000.00
18/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6735	7	7	7	0.00
18/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2452	3	2	3	0.00
18/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	692	1	1	1	0.00
18/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	26	0	0	0	500.00
18/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1017	1	1	1	1,550.00
18/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	48	0	0	0	1,550.00
18/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8532	9	9	9	0.00
18/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	30	0	0	0	500.00
18/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	465	1	0	1	500.00
18/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7859	8	8	8	0.00
18/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	847	1	1	1	0.00
18/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	1	0	0	0	8,500.00
18/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1195	1	1	1	17,000.00
18/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5022	5	5	5	0.00
18/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	18	0	0	0	500.00
18/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1694	1	2	1	0.00
18/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	11	0	0	0	1,550.00
18/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1044	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
18/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3362	3	3	3	0.00
18/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1363	1	1	1	500.00
18/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3726	3	4	3	0.00
18/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	405	0	0	0	500.00
18/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	34	0	0	0	1,000.00
18/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3634	3	4	3	0.00
18/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2483	2	2	2	0.00
18/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4729	4	5	4	0.00
18/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3866	3	4	3	0.00
18/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3773	3	4	3	0.00
18/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3819	3	4	3	0.00
18/03/2024	2032 On 01-August-24			Bond Future	11.47	87.2219	86.7558	87.2219	0.00
18/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1247	1	1	1	0.00
18/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1265	1	1	1	0.00
18/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1228	1	1	1	0.00
18/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2757	2	3	2	0.00
18/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2703	2	3	2	0.00
18/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2730	2	3	2	0.00
18/03/2024	2032 On 07-November-24			Bond Future	11.60	85.1102	84.6336	85.1102	2,074.00
18/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2278	3	2	3	0.00
18/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2301	3	2	3	0.00
18/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2256	3	2	3	0.00
18/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7834	8	8	8	0.00
18/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2648	3	3	3	1,615.00
18/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	626	1	1	1	1,615.00
18/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2478	2	2	2	0.00
18/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2827	3	3	3	0.00
18/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2784	3	3	3	0.00
18/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2805	3	3	3	0.00
18/03/2024	2032 On 06-February-25			Bond Future	11.74	86.9293	86.4433	86.9293	0.00
18/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2768	3	3	3	0.00
18/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2873	3	3	3	0.00
18/03/2024	2032 On 08-May-25			Bond Future	11.91	84.5686	84.0735	84.5686	0.00
18/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1278	1	1	1	0.00
18/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5509	5	6	5	0.00

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18/03/2024	2033 On 02-May-24			Bond Future	120.73	120.7556	120.7308	120.7556	2,064.00
18/03/2024	2033 On 01-August-24			Bond Future	123.40	123.4298	123.4048	123.4298	5,754.00
18/03/2024	2033 On 07-November-24			Bond Future	124.85	124.8764	124.8513	124.8764	0.00
18/03/2024	2033 On 06-February-25			Bond Future	127.55	127.5769	127.5523	127.5769	0.00
18/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2612	3	3	3	0.00
18/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/03/2024	2033 On 08-May-25			Bond Future	128.71	128.7327	128.7086	128.7327	0.00
18/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1911	2	2	2	0.00
18/03/2024	2037 On 02-May-24			Bond Future	12.60	77.0148	76.5641	77.0148	69,922.00
18/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	17	0	0	0	0.00
18/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	16	0	0	0	0.00
18/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	18	0	0	0	0.00
18/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6166	6	6	6	0.00
18/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6278	6	6	6	0.00
18/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6222	6	6	6	0.00
18/03/2024	2037 On 01-August-24			Bond Future	12.74	74.4455	73.9850	74.4455	84,501.00
18/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	921	1	1	1	0.00
18/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	905	1	1	1	0.00
18/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	937	1	1	1	1,383.00
18/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5837	6	6	6	0.00
18/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3587	4	4	4	0.00
18/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1492	1	1	1	1,383.00
18/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	751	1	1	1	1,383.00
18/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4146	4	4	4	0.00
18/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4219	4	4	4	0.00
18/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4182	4	4	4	0.00
18/03/2024	2037 On 07-November-24			Bond Future	12.89	76.1995	75.7285	76.1995	9,175.00
18/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2242	2	2	2	0.00
18/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2218	2	2	2	0.00
18/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2265	2	2	2	0.00
18/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3729	3	4	3	0.00
18/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3783	4	4	4	0.00
18/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3756	4	4	4	0.00

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18/03/2024	2037 On 06-February-25			Bond Future	13.04	73.5674	73.0869	73.5674	0.00
18/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2640	3	3	3	0.00
18/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4014	4	4	4	0.00
18/03/2024	2037 On 08-May-25			Bond Future	13.22	75.0919	74.6021	75.0919	0.00
18/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1588	2	2	2	0.00
18/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6338	6	6	6	0.00
18/03/2024	2038 On 02-May-24			Bond Future	131.39	131.4129	131.3873	131.4129	5,122.00
18/03/2024	2038 On 01-August-24			Bond Future	132.24	132.2621	132.2361	132.2621	0.00
18/03/2024	2038 On 07-November-24			Bond Future	135.39	135.4132	135.3874	135.4132	0.00
18/03/2024	2038 On 06-February-25			Bond Future	136.20	136.2291	136.2036	136.2291	0.00
18/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	974	1	1	1	0.00
18/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/03/2024	2038 On 08-May-25			Bond Future	139.07	139.0931	139.0683	139.0931	0.00
18/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
18/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	612	1	1	1	0.00
18/03/2024	2040 On 02-May-24			Bond Future	12.90	76.7447	76.3823	76.7447	133,312.00
18/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	8	0	0	0	0.00
18/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	9	0	0	0	0.00
18/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	8	0	0	0	0.00
18/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7381	7	7	7	0.00
18/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7260	7	7	7	0.00
18/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7320	7	7	7	0.00
18/03/2024	2040 On 01-August-24			Bond Future	13.04	73.9191	73.5488	73.9191	7,062.00
18/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	820	1	1	1	0.00
18/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	836	1	1	1	0.00
18/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	805	1	1	1	0.00
18/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	745	1	1	1	680.00
18/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1956	2	2	2	0.00
18/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3754	4	4	4	0.00
18/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2139	2	2	2	7,500.00
18/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4848	5	5	5	0.00
18/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1522	1	2	1	680.00
18/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2601	2	3	2	0.00
18/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2786	3	3	3	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4683	4	5	4	0.00
18/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4601	4	5	4	0.00
18/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4642	4	5	4	0.00
18/03/2024	2040 On 07-November-24			Bond Future	13.19	75.6607	75.2820	75.6607	8,677.00
18/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2317	3	2	3	0.00
18/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2341	3	2	3	0.00
18/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2294	2	2	2	0.00
18/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4115	4	4	4	0.00
18/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4057	4	4	4	0.00
18/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4086	4	4	4	0.00
18/03/2024	2040 On 06-February-25			Bond Future	13.35	72.7662	72.3800	72.7662	0.00
18/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2455	3	2	3	0.00
18/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4501	4	5	4	0.00
18/03/2024	2040 On 08-May-25			Bond Future	13.53	74.2734	73.8800	74.2734	0.00
18/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1838	2	2	2	0.00
18/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6457	6	6	6	0.00
18/03/2024	2044 On 02-May-24			Bond Future	13.01	72.6938	72.2792	72.6938	78,369.00
18/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	5	0	0	0	0.00
18/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	4	0	0	0	0.00
18/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	5	0	0	0	0.00
18/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1336	2	1	2	0.00
18/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	353	0	0	0	0.00
18/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	746	1	1	1	0.00
18/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2130	2	2	2	10,030.00
18/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3114	3	3	3	4,200.00
18/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1385	1	1	1	10,030.00
18/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7674	7	8	7	0.00
18/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7798	7	8	7	0.00
18/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7736	7	8	7	0.00
18/03/2024	2044 On 01-August-24			Bond Future	13.15	69.9046	69.4810	69.9046	37,227.00
18/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	630	1	1	1	0.00
18/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	617	1	1	1	0.00
18/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	643	1	1	1	0.00
18/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5259	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
18/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5348	5	5	5	0.00
18/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5304	5	5	5	0.00
18/03/2024	2044 On 07-November-24			Bond Future	13.30	71.5516	71.1183	71.5516	0.00
18/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2164	2	2	2	0.00
18/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2141	2	2	2	0.00
18/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2188	2	2	2	0.00
18/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4144	4	4	4	0.00
18/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4203	4	4	4	0.00
18/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4173	4	4	4	0.00
18/03/2024	2044 On 06-February-25			Bond Future	13.45	68.6945	68.2526	68.6945	0.00
18/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2421	3	2	3	0.00
18/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4628	4	5	4	0.00
18/03/2024	2044 On 08-May-25			Bond Future	13.63	70.1171	69.6666	70.1171	0.00
18/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1788	2	2	2	0.00
18/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6447	6	6	6	0.00
18/03/2024	2046 On 02-May-24			Bond Future	112.49	112.7752	112.4927	112.7752	16,295.00
18/03/2024	2046 On 01-August-24			Bond Future	114.98	115.2726	114.9841	115.2726	0.00
18/03/2024	2046 On 07-November-24			Bond Future	115.53	115.8228	115.5281	115.8228	0.00
18/03/2024	2046 On 06-February-25			Bond Future	118.03	118.3268	118.0266	118.3268	0.00
18/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4017	4	4	4	0.00
18/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/03/2024	2046 On 08-May-25			Bond Future	118.27	118.5707	118.2655	118.5707	0.00
18/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
18/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3704	3	4	3	0.00
18/03/2024	2050 On 02-May-24			Bond Future	114.21	113.8518	114.2130	113.8518	14,597.00
18/03/2024	2050 On 01-August-24			Bond Future	114.45	114.0773	114.4466	114.0773	0.00
18/03/2024	2050 On 07-November-24			Bond Future	117.17	116.7952	117.1740	116.7952	0.00
18/03/2024	2050 On 06-February-25			Bond Future	117.35	116.9660	117.3539	116.9660	0.00
18/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1754	1	2	1	0.00
18/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/03/2024	2050 On 08-May-25			Bond Future	119.82	119.4245	119.8219	119.4245	0.00
18/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
18/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1338	2	1	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
18/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	AL37 On 02-May-24			Index Future	937.23	941.5840	937.2330	941.5840	0.00
18/03/2024	AL37 On 01-August-24			Index Future	957.76	962.2070	957.7630	962.2070	0.00
18/03/2024	AL37 On 07-November-24			Index Future	980.35	984.8960	980.3530	984.8960	0.00
18/03/2024	AL37 On 06-February-25			Index Future	1001.36	1005.9840	1001.3550	1005.9840	0.00
18/03/2024	AL37 On 08-May-25			Index Future	1022.24	1026.9520	1022.2400	1026.9520	0.00
18/03/2024	AL7T On 02-May-24			Index Future	1078.40	1084.2530	1078.3960	1084.2530	0.00
18/03/2024	AL7T On 01-August-24			Index Future	1102.02	1108.0010	1102.0170	1108.0010	0.00
18/03/2024	AL7T On 07-November-24			Index Future	1128.01	1134.1280	1128.0110	1134.1280	0.00
18/03/2024	AL7T On 06-February-25			Index Future	1152.18	1158.4120	1152.1760	1158.4120	0.00
18/03/2024	AL7T On 08-May-25			Index Future	1176.21	1182.5570	1176.2060	1182.5570	0.00
18/03/2024	ALBI On 02-May-24			Index Future	935.93	940.1840	935.9320	940.1840	94.00
18/03/2024	ALBI On 01-August-24			Index Future	956.43	960.7770	956.4320	960.7770	0.00
18/03/2024	ALBI On 07-November-24			Index Future	978.99	983.4320	978.9920	983.4320	0.00
18/03/2024	ALBI On 06-February-25			Index Future	999.97	1004.4890	999.9650	1004.4890	0.00
18/03/2024	ALBI On 08-May-25			Index Future	1020.82	1025.4260	1020.8200	1025.4260	0.00
18/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C044 On 31-January-44			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
18/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	ES33 On 02-May-24			Bond Future	12.98	72.2519	71.8548	72.2519	0.00
18/03/2024	ES33 On 01-August-24			Bond Future	13.14	73.8520	73.4463	73.8520	0.00
18/03/2024	ES33 On 07-November-24			Bond Future	13.34	71.8083	71.3932	71.8083	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
18/03/2024	ES33 On 06-February-25			Bond Future	13.54	73.3591	72.9356	73.3591	0.00
18/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
18/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	796	0	1	0	0.00
18/03/2024	ES33 On 08-May-25			Bond Future	13.76	71.0956	70.6639	71.0956	0.00
18/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
18/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4108	4	4	4	0.00
18/03/2024	ES42 On 02-May-24			Bond Future	13.47	66.9148	66.9317	66.9148	0.00
18/03/2024	ES42 On 01-August-24			Bond Future	13.62	68.3967	68.4140	68.3967	0.00
18/03/2024	ES42 On 07-November-24			Bond Future	13.79	65.7574	65.7754	65.7574	0.00
18/03/2024	ES42 On 06-February-25			Bond Future	13.97	67.1757	67.1946	67.1757	0.00
18/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
18/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1199	1	1	1	0.00
18/03/2024	ES42 On 08-May-25			Bond Future	14.17	64.3160	64.3360	64.3160	0.00
18/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
18/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4295	4	4	4	0.00
18/03/2024	GOVI On 02-May-24			GOVI	922.32	926.5670	922.3160	926.5670	730.00
18/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	286740	24	29	24	0.00
18/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	286640	24	29	24	0.00
18/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	286540	24	29	24	0.00
18/03/2024	GOVI On 01-August-24			GOVI	942.52	946.8610	942.5180	946.8610	0.00
18/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	3	0	3	0.00
18/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	3	0	3	0.00
18/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	3	0	3	0.00
18/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	8720	0	1	0	0.00
18/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	8620	0	1	0	0.00
18/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	8520	0	1	0	0.00
18/03/2024	GOVI On 07-November-24			GOVI	964.75	969.1880	964.7500	969.1880	0.00
18/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	159600	20	16	20	0.00
18/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	159500	20	16	20	0.00
18/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	159700	20	16	20	0.00
18/03/2024	GOVI On 07-November-24	948.78	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
18/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/03/2024	GOVI On 06-February-25			GOVI	985.42	989.9400	985.4170	989.9400	0.00
18/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	134170	18	13	18	0.00
18/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/03/2024	GOVI On 08-May-25			GOVI	1005.97	1010.5740	1005.9700	1010.5740	0.00
18/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
18/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	160300	11	16	11	0.00
18/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2024	IGOV On 02-May-24			Index Future	345.47	345.5050	345.4730	345.5050	593.00
18/03/2024	IGOV On 01-August-24			Index Future	353.12	353.1570	353.1240	353.1570	0.00
18/03/2024	IGOV On 07-November-24			Index Future	361.54	361.5730	361.5420	361.5730	0.00
18/03/2024	IGOV On 06-February-25			Index Future	369.37	369.3950	369.3680	369.3950	0.00
18/03/2024	IGOV On 08-May-25			Index Future	377.15	377.1730	377.1510	377.1730	0.00
18/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6500	91.6550	91.6500	0.00
18/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.32	91.6800	91.6820	91.6800	0.00
18/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.29	91.7000	91.7100	91.7000	0.00
18/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.28	91.7200	91.7200	91.7200	0.00
18/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.28	91.7200	91.7200	91.7200	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
18/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.27	91.7300	91.7350	91.7300	0.00
18/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.15	91.8400	91.8500	91.8400	0.00
18/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.89	92.1000	92.1100	92.1000	0.00
18/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.77	92.2200	92.2350	92.2200	0.00
18/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.65	92.3400	92.3500	92.3400	0.00
18/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.66	92.3300	92.3400	92.3300	0.00
18/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.71	92.2800	92.2900	92.2800	0.00
18/03/2024	R035 On 02-May-24			Bond Future	12.17	82.5714	82.0890	82.5714	161,972.00
18/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	45	0	0	0	0.00
18/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	48	0	0	0	0.00
18/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	43	0	0	0	0.00
18/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5266	5	5	5	0.00
18/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5160	5	5	5	0.00
18/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5213	5	5	5	0.00
18/03/2024	R035 On 01-August-24			Bond Future	12.30	84.3800	83.8871	84.3800	0.00
18/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1146	1	1	1	0.00
18/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1165	1	1	1	0.00
18/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1127	1	1	1	0.00
18/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3707	3	4	3	0.00
18/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3640	3	4	3	0.00
18/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3673	3	4	3	0.00
18/03/2024	R035 On 07-November-24			Bond Future	12.44	81.8531	81.3490	81.8531	14,838.00
18/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2294	3	2	3	0.00
18/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2318	3	2	3	0.00
18/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2271	3	2	3	0.00
18/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3625	3	4	3	0.00
18/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3573	3	4	3	0.00
18/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3599	3	4	3	0.00
18/03/2024	R035 On 06-February-25			Bond Future	12.60	83.6029	83.0886	83.6029	0.00
18/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2811	3	3	3	0.00
18/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3744	3	4	3	0.00
18/03/2024	R035 On 08-May-25			Bond Future	12.77	80.8238	80.2996	80.8238	0.00
18/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1499	2	1	2	0.00
18/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6326	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R053 On 02-May-24			Bond Future	12.87	92.2503	91.7101	92.2503	5,189.00
18/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2329	3	2	3	0.00
18/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2287	3	2	3	0.00
18/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2371	3	2	3	0.00
18/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1238	1	1	1	0.00
18/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1288	1	1	1	0.00
18/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1263	1	1	1	0.00
18/03/2024	R053 On 01-August-24			Bond Future	13.00	94.2709	93.7189	94.2709	0.00
18/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3581	4	4	4	0.00
18/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3620	4	4	4	0.00
18/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3542	4	4	4	0.00
18/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2687	2	3	2	0.00
18/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2632	2	3	2	0.00
18/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2659	2	3	2	0.00
18/03/2024	R053 On 07-November-24			Bond Future	13.15	90.6200	90.0557	90.6200	0.00
18/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2841	3	3	3	0.00
18/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2811	3	3	3	0.00
18/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2872	3	3	3	0.00
18/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5180	5	5	5	0.00
18/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5257	5	5	5	0.00
18/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5218	5	5	5	0.00
18/03/2024	R053 On 06-February-25			Bond Future	13.30	92.5558	91.9803	92.5558	0.00
18/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3456	4	3	4	0.00
18/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5857	6	6	6	0.00
18/03/2024	R053 On 08-May-25			Bond Future	13.47	88.6054	88.0191	88.6054	0.00
18/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2799	3	3	3	0.00
18/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8347	8	8	8	0.00
18/03/2024	R186 On 02-May-24			Bond Future	9.19	107.0725	106.9270	107.0725	92,962.00
18/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
18/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
18/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1381	2	1	2	2,030.00
18/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2792	3	3	3	0.00
18/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	24	0	0	0	2,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	135	0	0	0	0.00
18/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2800	3	3	3	0.00
18/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2848	3	3	3	0.00
18/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2824	3	3	3	0.00
18/03/2024	R186 On 01-August-24			Bond Future	9.23	104.1095	103.9609	104.1095	0.00
18/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	308	0	0	0	0.00
18/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	301	0	0	0	0.00
18/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	316	0	0	0	0.00
18/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1441	1	1	1	0.00
18/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1470	1	1	1	0.00
18/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1455	1	1	1	0.00
18/03/2024	R186 On 07-November-24			Bond Future	9.27	106.5632	106.4116	106.5632	35,645.00
18/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	853	1	1	1	0.00
18/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	864	1	1	1	0.00
18/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	843	1	1	1	0.00
18/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1115	1	1	1	0.00
18/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1098	1	1	1	0.00
18/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1107	1	1	1	0.00
18/03/2024	R186 On 06-February-25			Bond Future	9.36	103.5260	103.3720	103.5260	0.00
18/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	758	1	1	1	0.00
18/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1325	1	1	1	0.00
18/03/2024	R186 On 08-May-25			Bond Future	9.53	105.6748	105.5185	105.6748	0.00
18/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	354	0	0	0	0.00
18/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1934	2	2	2	0.00
18/03/2024	R202 On 02-May-24			Bond Future	258.33	258.3792	258.3278	258.3792	4,848.00
18/03/2024	R202 On 01-August-24			Bond Future	258.97	259.0250	258.9727	259.0250	0.00
18/03/2024	R202 On 07-November-24			Bond Future	265.14	265.1967	265.1445	265.1967	0.00
18/03/2024	R202 On 06-February-25			Bond Future	265.67	265.7232	265.6721	265.7232	0.00
18/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
18/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	1118	1	1	1	0.00
18/03/2024	R202 On 08-May-25			Bond Future	271.26	271.3103	271.2603	271.3103	0.00
18/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
18/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	1050	1	1	1	0.00
18/03/2024	R209 On 02-May-24			Bond Future	12.29	63.7880	63.3676	63.7880	13,179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	16	0	0	0	0.00
18/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	17	0	0	0	0.00
18/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	15	0	0	0	0.00
18/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5304	5	5	5	0.00
18/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5206	5	5	5	0.00
18/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5255	5	5	5	0.00
18/03/2024	R209 On 01-August-24			Bond Future	12.41	65.1851	64.7556	65.1851	1,690.00
18/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	742	1	1	1	0.00
18/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	756	1	1	1	0.00
18/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	728	1	1	1	0.00
18/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3567	3	4	3	0.00
18/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3502	3	4	3	0.00
18/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3534	3	4	3	0.00
18/03/2024	R209 On 07-November-24			Bond Future	12.54	63.5643	63.1250	63.5643	5,237.00
18/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1882	2	2	2	0.00
18/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1862	2	2	2	0.00
18/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1902	2	2	2	0.00
18/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3264	3	3	3	0.00
18/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3314	3	3	3	0.00
18/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3289	3	3	3	0.00
18/03/2024	R209 On 06-February-25			Bond Future	12.68	64.9228	64.4748	64.9228	0.00
18/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2296	3	2	3	0.00
18/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3329	3	3	3	0.00
18/03/2024	R209 On 08-May-25			Bond Future	12.84	63.1150	62.6584	63.1150	0.00
18/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1407	2	1	2	0.00
18/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5529	5	6	5	0.00
18/03/2024	R210 On 02-May-24			Bond Future	232.59	232.6505	232.5936	232.6505	198.00
18/03/2024	R210 On 01-August-24			Bond Future	237.74	237.8029	237.7450	237.8029	300.00
18/03/2024	R210 On 07-November-24			Bond Future	240.08	240.1395	240.0815	240.1395	0.00
18/03/2024	R210 On 06-February-25			Bond Future	245.27	245.3321	245.2748	245.3321	0.00
18/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5665	6	6	6	0.00
18/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/03/2024	R210 On 08-May-25			Bond Future	247.03	247.0909	247.0347	247.0909	0.00
18/03/2024	R210 On 08-May-25	248.03	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
18/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	995	1	1	1	0.00
18/03/2024	R213 On 02-May-24			Bond Future	10.99	82.9139	82.4978	82.9139	25,842.00
18/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	95	0	0	0	0.00
18/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	90	0	0	0	0.00
18/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	100	0	0	0	0.00
18/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3010	3	3	3	0.00
18/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3086	3	3	3	0.00
18/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3048	3	3	3	0.00
18/03/2024	R213 On 01-August-24			Bond Future	11.09	84.7300	84.3048	84.7300	0.00
18/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1337	2	1	2	0.00
18/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1318	2	1	2	0.00
18/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1299	2	1	2	0.00
18/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2214	2	2	2	0.00
18/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2192	2	2	2	0.00
18/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2170	2	2	2	0.00
18/03/2024	R213 On 07-November-24			Bond Future	11.21	83.1655	82.7307	83.1655	10,002.00
18/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2352	3	2	3	0.00
18/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2373	3	2	3	0.00
18/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2330	3	2	3	0.00
18/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2327	2	2	2	0.00
18/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2292	2	2	2	0.00
18/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2309	2	2	2	0.00
18/03/2024	R213 On 06-February-25			Bond Future	11.35	84.9440	84.5006	84.9440	0.00
18/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2600	3	3	3	0.00
18/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2596	2	3	2	0.00
18/03/2024	R213 On 08-May-25			Bond Future	11.50	83.1482	82.6962	83.1482	0.00
18/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1225	1	1	1	0.00
18/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4918	5	5	5	0.00
18/03/2024	R214 On 02-May-24			Bond Future	12.75	58.6656	58.3110	58.6656	23,211.00
18/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	6	0	0	0	0.00
18/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	6	0	0	0	0.00
18/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	5	0	0	0	0.00
18/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3511	4	4	4	0.00
18/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1439	2	1	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
18/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	185	0	0	0	8,000.00
18/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	200	0	0	0	5,110.00
18/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3024	3	3	3	0.00
18/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	900	1	1	1	13,110.00
18/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3106	3	3	3	0.00
18/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	220	0	0	0	13,110.00
18/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6251	6	6	6	0.00
18/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6147	6	6	6	0.00
18/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6199	6	6	6	0.00
18/03/2024	R214 On 01-August-24			Bond Future	12.87	59.9505	59.5883	59.9505	0.00
18/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	720	1	1	1	0.00
18/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	693	1	1	1	0.00
18/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	706	1	1	1	0.00
18/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3908	4	4	4	0.00
18/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3942	4	4	4	0.00
18/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3873	4	4	4	0.00
18/03/2024	R214 On 07-November-24			Bond Future	13.00	58.0562	57.6857	58.0562	0.00
18/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1846	2	2	2	0.00
18/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1826	2	2	2	0.00
18/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1865	2	2	2	0.00
18/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3571	3	4	3	0.00
18/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3622	3	4	3	0.00
18/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3597	3	4	3	0.00
18/03/2024	R214 On 06-February-25			Bond Future	13.15	59.2972	58.9193	59.2972	0.00
18/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1996	2	2	2	0.00
18/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3917	4	4	4	0.00
18/03/2024	R214 On 08-May-25			Bond Future	13.30	57.2215	56.8363	57.2215	0.00
18/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1531	2	2	2	0.00
18/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5509	5	6	5	0.00
18/03/2024	R248 On 02-May-24			Bond Future	12.92	71.3459	70.9497	71.3459	245,896.00
18/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	2	0	0	0	0.00
18/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	3	0	0	0	0.00
18/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	2	0	0	0	0.00
18/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	1	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
18/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	362	0	0	0	0.00
18/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2157	2	2	2	0.00
18/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	907	1	1	1	0.00
18/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3255	3	3	3	0.00
18/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9068	9	9	9	0.00
18/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8673	8	9	8	0.00
18/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8542	8	9	8	0.00
18/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8607	8	9	8	0.00
18/03/2024	R248 On 01-August-24			Bond Future	13.05	72.9086	72.5038	72.9086	13,000.00
18/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	787	1	1	1	0.00
18/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	803	1	1	1	0.00
18/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	772	1	1	1	0.00
18/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4907	5	5	5	0.00
18/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4821	5	5	5	0.00
18/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4864	5	5	5	0.00
18/03/2024	R248 On 07-November-24			Bond Future	13.19	70.1748	69.7608	70.1748	0.00
18/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2205	2	2	2	0.00
18/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2229	2	2	2	0.00
18/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2182	2	2	2	0.00
18/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4378	4	4	4	0.00
18/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4317	4	4	4	0.00
18/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4348	4	4	4	0.00
18/03/2024	R248 On 06-February-25			Bond Future	13.35	71.6746	71.2523	71.6746	0.00
18/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2094	2	2	2	0.00
18/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5458	5	5	5	0.00
18/03/2024	R248 On 08-May-25			Bond Future	13.51	68.7105	68.2801	68.7105	0.00
18/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	1984	2	2	2	0.00
18/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6760	6	7	6	0.00
18/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00