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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/03/2024 TO: 13/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	2025 On 02-May-24			Bond Future	178.93	178.9478	178.9337	178.9478	9,075.00
13/03/2024	2025 On 01-August-24			Bond Future	181.07	181.0858	181.0718	181.0858	0.00
13/03/2024	2025 On 07-November-24			Bond Future	185.38	185.3911	185.3784	185.3911	0.00
13/03/2024	2029 On 02-May-24			Bond Future	128.60	128.7949	128.5986	128.7949	7,165.00
13/03/2024	2029 On 01-August-24			Bond Future	131.45	131.6525	131.4520	131.6525	728.00
13/03/2024	2029 On 07-November-24			Bond Future	133.18	133.3847	133.1807	133.3847	0.00
13/03/2024	2029 On 06-February-25			Bond Future	136.06	136.2657	136.0588	136.2657	0.00
13/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3659	4	4	4	0.00
13/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/03/2024	2029 On 08-May-25			Bond Future	137.49	137.6976	137.4883	137.6976	0.00
13/03/2024	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
13/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	362	0	0	0	0.00
13/03/2024	2030 On 02-May-24			Bond Future	10.23	92.7511	92.6171	92.7511	126,938.00
13/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	329	0	0	0	0.00
13/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	318	0	0	0	0.00
13/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	340	0	0	0	0.00
13/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	855	1	1	1	1,000.00
13/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6554	7	7	7	0.00
13/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	183	0	0	0	1,000.00
13/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2625	3	3	3	1,080.00
13/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8128	8	8	8	0.00
13/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2007	2	2	2	500.00
13/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3631	4	4	4	500.00
13/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10811	11	11	11	0.00
13/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
13/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	147	0	0	0	0.00
13/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	457	0	0	0	0.00
13/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
13/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	295	0	0	0	0.00
13/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1129	1	1	1	0.00
13/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	13	0	0	0	1,000.00
13/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2495	2	2	2	0.00
13/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1953	2	2	2	0.00
13/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2013	2	2	2	0.00
13/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1983	2	2	2	0.00
13/03/2024	2030 On 01-August-24			Bond Future	10.31	90.7806	90.6439	90.7806	0.00
13/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1784	2	2	2	0.00
13/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1762	2	2	2	0.00
13/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1806	2	2	2	0.00
13/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1486	1	1	1	0.00
13/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1519	1	2	1	0.00
13/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1502	1	2	1	0.00
13/03/2024	2030 On 07-November-24			Bond Future	10.39	92.9150	92.7758	92.9150	1,650.00
13/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2924	3	3	3	0.00
13/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2901	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2948	3	3	3	0.00
13/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1603	2	2	2	0.00
13/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1629	2	2	2	0.00
13/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1616	2	2	2	0.00
13/03/2024	2030 On 06-February-25			Bond Future	10.50	90.8891	90.7480	90.8891	0.00
13/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2736	3	3	3	0.00
13/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2094	2	2	2	0.00
13/03/2024	2030 On 08-May-25			Bond Future	10.64	92.7705	92.6278	92.7705	0.00
13/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1409	1	1	1	0.00
13/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3878	4	4	4	0.00
13/03/2024	2032 On 02-May-24			Bond Future	11.08	86.3519	86.1520	86.3519	127,773.00
13/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	176	0	0	0	0.00
13/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	184	0	0	0	0.00
13/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	167	0	0	0	0.00
13/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	63	0	0	0	1,000.00
13/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	591	1	1	1	1,000.00
13/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	7977	8	8	8	0.00
13/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3545	4	4	4	0.00
13/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1440	2	1	2	0.00
13/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	193	0	0	0	500.00
13/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1875	2	2	2	1,550.00
13/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	275	0	0	0	1,550.00
13/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	9782	10	10	10	0.00
13/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	212	0	0	0	500.00
13/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1106	1	1	1	500.00
13/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9105	9	9	9	0.00
13/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1652	2	2	2	0.00
13/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	43	0	0	0	8,500.00
13/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	744	1	1	1	17,000.00
13/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3808	4	4	4	0.00
13/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	9	0	0	0	500.00
13/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1079	1	1	1	0.00
13/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	5	0	0	0	1,550.00
13/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	645	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
13/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2334	2	2	2	0.00
13/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	855	1	1	1	500.00
13/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2638	2	3	2	0.00
13/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	243	0	0	0	500.00
13/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	20	0	0	0	1,000.00
13/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2560	2	3	2	0.00
13/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1646	2	2	2	0.00
13/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3533	3	4	3	0.00
13/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2758	3	3	3	0.00
13/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2678	3	3	3	0.00
13/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2718	3	3	3	0.00
13/03/2024	2032 On 01-August-24			Bond Future	11.18	88.2468	88.0427	88.2468	0.00
13/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1902	2	2	2	0.00
13/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1926	2	2	2	0.00
13/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1878	2	2	2	0.00
13/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2120	2	2	2	0.00
13/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2076	2	2	2	0.00
13/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2098	2	2	2	0.00
13/03/2024	2032 On 07-November-24			Bond Future	11.30	86.1546	85.9464	86.1546	1,130.00
13/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3046	3	3	3	0.00
13/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3072	3	3	3	0.00
13/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3021	3	3	3	0.00
13/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8998	9	9	9	0.00
13/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3473	4	3	4	1,615.00
13/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	477	0	0	0	1,615.00
13/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1990	2	2	2	0.00
13/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2278	2	2	2	0.00
13/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2242	2	2	2	0.00
13/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2260	2	2	2	0.00
13/03/2024	2032 On 06-February-25			Bond Future	11.43	87.9936	87.7820	87.9936	0.00
13/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3546	4	4	4	0.00
13/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2312	2	2	2	0.00
13/03/2024	2032 On 08-May-25			Bond Future	11.58	85.6507	85.4360	85.6507	0.00
13/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1767	2	2	2	0.00
13/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4635	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
13/03/2024	2033 On 02-May-24			Bond Future	120.88	120.9168	120.8796	120.9168	2,064.00
13/03/2024	2033 On 01-August-24			Bond Future	123.56	123.5997	123.5617	123.5997	5,754.00
13/03/2024	2033 On 07-November-24			Bond Future	125.01	125.0436	125.0059	125.0436	0.00
13/03/2024	2033 On 06-February-25			Bond Future	127.71	127.7444	127.7075	127.7444	0.00
13/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2767	3	3	3	0.00
13/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/03/2024	2033 On 08-May-25			Bond Future	128.86	128.8971	128.8612	128.8971	0.00
13/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1759	2	2	2	0.00
13/03/2024	2037 On 02-May-24			Bond Future	12.33	78.1914	77.9473	78.1914	70,971.00
13/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	90	0	0	0	0.00
13/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	86	0	0	0	0.00
13/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	94	0	0	0	0.00
13/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4860	5	5	5	0.00
13/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4965	5	5	5	0.00
13/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4912	5	5	5	0.00
13/03/2024	2037 On 01-August-24			Bond Future	12.46	75.6511	75.4017	75.6511	84,501.00
13/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1494	2	1	2	0.00
13/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1472	2	1	2	0.00
13/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1516	2	2	2	1,383.00
13/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7060	7	7	7	0.00
13/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	4653	5	5	5	0.00
13/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1142	1	1	1	1,383.00
13/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	556	1	1	1	1,383.00
13/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3308	3	3	3	0.00
13/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3370	3	3	3	0.00
13/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3339	3	3	3	0.00
13/03/2024	2037 On 07-November-24			Bond Future	12.59	77.4295	77.1748	77.4295	9,175.00
13/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3042	3	3	3	0.00
13/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3015	3	3	3	0.00
13/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3069	3	3	3	0.00
13/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3087	3	3	3	0.00
13/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3133	3	3	3	0.00
13/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3110	3	3	3	0.00

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13/03/2024	2037 On 06-February-25			Bond Future	12.74	74.8215	74.5624	74.8215	0.00
13/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3413	4	3	4	0.00
13/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3312	3	3	3	0.00
13/03/2024	2037 On 08-May-25			Bond Future	12.91	76.3683	76.1048	76.3683	0.00
13/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2171	2	2	2	0.00
13/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5417	5	5	5	0.00
13/03/2024	2038 On 02-May-24			Bond Future	131.89	131.9245	131.8856	131.9245	5,122.00
13/03/2024	2038 On 01-August-24			Bond Future	132.75	132.7902	132.7507	132.7902	0.00
13/03/2024	2038 On 07-November-24			Bond Future	135.91	135.9470	135.9077	135.9470	0.00
13/03/2024	2038 On 06-February-25			Bond Future	136.73	136.7702	136.7318	136.7702	0.00
13/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1502	2	2	2	0.00
13/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/03/2024	2038 On 08-May-25			Bond Future	139.60	139.6387	139.6016	139.6387	0.00
13/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
13/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	78	0	0	0	0.00
13/03/2024	2040 On 02-May-24			Bond Future	12.68	77.8069	77.5531	77.8069	144,000.00
13/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	45	0	0	0	0.00
13/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	47	0	0	0	0.00
13/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	42	0	0	0	0.00
13/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6244	6	6	6	0.00
13/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6127	6	6	6	0.00
13/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6185	6	6	6	0.00
13/03/2024	2040 On 01-August-24			Bond Future	12.81	75.0078	74.7485	75.0078	3,312.00
13/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1280	1	1	1	0.00
13/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1301	1	1	1	0.00
13/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1260	1	1	1	0.00
13/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3939	4	4	4	0.00
13/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3867	4	4	4	0.00
13/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3903	4	4	4	0.00
13/03/2024	2040 On 07-November-24			Bond Future	12.95	76.7708	76.5061	76.7708	8,677.00
13/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3011	3	3	3	0.00
13/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3039	3	3	3	0.00
13/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2984	3	3	3	0.00
13/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3581	3	4	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
13/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3531	3	4	3	0.00
13/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3556	3	4	3	0.00
13/03/2024	2040 On 06-February-25			Bond Future	13.10	73.8981	73.6286	73.8981	0.00
13/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3084	3	3	3	0.00
13/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3881	4	4	4	0.00
13/03/2024	2040 On 08-May-25			Bond Future	13.28	75.4250	75.1510	75.4250	0.00
13/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2376	2	2	2	0.00
13/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5724	6	6	6	0.00
13/03/2024	2044 On 02-May-24			Bond Future	12.79	73.7535	73.4445	73.7535	77,750.00
13/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	29	0	0	0	0.00
13/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	27	0	0	0	0.00
13/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	30	0	0	0	0.00
13/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	770	1	1	1	0.00
13/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1360	2	1	2	0.00
13/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2126	2	2	2	0.00
13/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1010	1	1	1	10,030.00
13/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1578	1	2	1	10,030.00
13/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2366	2	2	2	4,200.00
13/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	6534	6	7	6	0.00
13/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	6655	6	7	6	0.00
13/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	6594	6	7	6	0.00
13/03/2024	2044 On 01-August-24			Bond Future	12.92	70.9907	70.6749	70.9907	37,227.00
13/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1029	1	1	1	0.00
13/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1011	1	1	1	0.00
13/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1047	1	1	1	0.00
13/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4469	4	4	4	0.00
13/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4548	4	5	4	0.00
13/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4509	4	5	4	0.00
13/03/2024	2044 On 07-November-24			Bond Future	13.06	72.6593	72.3367	72.6593	0.00
13/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2852	3	3	3	0.00
13/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2826	3	3	3	0.00
13/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2879	3	3	3	0.00
13/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3617	3	4	3	0.00
13/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3669	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
13/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3643	3	4	3	0.00
13/03/2024	2044 On 06-February-25			Bond Future	13.21	69.8240	69.4954	69.8240	0.00
13/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3058	3	3	3	0.00
13/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4022	4	4	4	0.00
13/03/2024	2044 On 08-May-25			Bond Future	13.37	71.2665	70.9321	71.2665	0.00
13/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2332	2	2	2	0.00
13/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5725	6	6	6	0.00
13/03/2024	2046 On 02-May-24			Bond Future	113.06	113.4407	113.0597	113.4407	16,295.00
13/03/2024	2046 On 01-August-24			Bond Future	115.57	115.9576	115.5683	115.9576	0.00
13/03/2024	2046 On 07-November-24			Bond Future	116.12	116.5177	116.1203	116.5177	0.00
13/03/2024	2046 On 06-February-25			Bond Future	118.63	119.0335	118.6288	119.0335	0.00
13/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4619	5	5	5	0.00
13/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/03/2024	2046 On 08-May-25			Bond Future	118.87	119.2859	118.8747	119.2859	0.00
13/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
13/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3095	3	3	3	0.00
13/03/2024	2050 On 02-May-24			Bond Future	114.16	114.4869	114.1645	114.4869	14,107.00
13/03/2024	2050 On 01-August-24			Bond Future	114.40	114.7310	114.4017	114.7310	0.00
13/03/2024	2050 On 07-November-24			Bond Future	117.12	117.4584	117.1222	117.4584	0.00
13/03/2024	2050 On 06-February-25			Bond Future	117.30	117.6399	117.2980	117.6399	0.00
13/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1698	2	2	2	0.00
13/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/03/2024	2050 On 08-May-25			Bond Future	119.76	120.1069	119.7596	120.1069	0.00
13/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
13/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1400	1	1	1	0.00
13/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	AL37 On 02-May-24			Index Future	948.86	950.4470	948.8600	950.4470	0.00
13/03/2024	AL37 On 01-August-24			Index Future	969.68	971.3050	969.6830	971.3050	0.00
13/03/2024	AL37 On 07-November-24			Index Future	992.51	994.1630	992.5070	994.1630	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
13/03/2024	AL37 On 06-February-25			Index Future	1013.74	1015.4320	1013.7440	1015.4320	0.00
13/03/2024	AL37 On 08-May-25			Index Future	1034.84	1036.5580	1034.8390	1036.5580	0.00
13/03/2024	AL7T On 02-May-24			Index Future	1095.27	1097.7870	1095.2720	1097.7870	0.00
13/03/2024	AL7T On 01-August-24			Index Future	1119.31	1121.8780	1119.3090	1121.8780	0.00
13/03/2024	AL7T On 07-November-24			Index Future	1145.65	1148.2800	1145.6540	1148.2800	0.00
13/03/2024	AL7T On 06-February-25			Index Future	1170.17	1172.8460	1170.1680	1172.8460	0.00
13/03/2024	AL7T On 08-May-25			Index Future	1194.52	1197.2470	1194.5180	1197.2470	0.00
13/03/2024	ALBI On 02-May-24			Index Future	948.46	950.8930	948.4580	950.8930	94.00
13/03/2024	ALBI On 01-August-24			Index Future	969.27	971.7600	969.2730	971.7600	0.00
13/03/2024	ALBI On 07-November-24			Index Future	992.09	994.6300	992.0860	994.6300	0.00
13/03/2024	ALBI On 06-February-25			Index Future	1013.31	1015.9080	1013.3140	1015.9080	0.00
13/03/2024	ALBI On 08-May-25			Index Future	1034.40	1037.0440	1034.4010	1037.0440	0.00
13/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	ES33 On 02-May-24			Bond Future	12.70	73.2073	73.0289	73.2073	0.00
13/03/2024	ES33 On 01-August-24			Bond Future	12.86	74.8316	74.6493	74.8316	0.00
13/03/2024	ES33 On 07-November-24			Bond Future	13.03	72.8073	72.6213	72.8073	0.00
13/03/2024	ES33 On 06-February-25			Bond Future	13.23	74.3776	74.1886	74.3776	0.00
13/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	457	1	0	1	0.00
13/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/03/2024	ES33 On 08-May-25			Bond Future	13.43	72.1319	71.9399	72.1319	0.00
13/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
13/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2832	3	3	3	0.00
13/03/2024	ES42 On 02-May-24			Bond Future	13.32	67.9011	67.6729	67.9011	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
13/03/2024	ES42 On 01-August-24			Bond Future	13.46	69.4075	69.1744	69.4075	0.00
13/03/2024	ES42 On 07-November-24			Bond Future	13.63	66.7885	66.5506	66.7885	0.00
13/03/2024	ES42 On 06-February-25			Bond Future	13.80	68.2271	67.9849	68.2271	0.00
13/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
13/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	409	0	0	0	0.00
13/03/2024	ES42 On 08-May-25			Bond Future	13.99	65.3860	65.1397	65.3860	0.00
13/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
13/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3491	3	3	3	0.00
13/03/2024	GOVI On 02-May-24			GOVI	934.74	937.1920	934.7410	937.1920	735.00
13/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	162490	14	16	14	0.00
13/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	162390	14	16	14	0.00
13/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	162290	14	16	14	0.00
13/03/2024	GOVI On 01-August-24			GOVI	955.26	957.7590	955.2550	957.7590	0.00
13/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	118850	14	12	14	0.00
13/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	118750	14	12	14	0.00
13/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	118650	14	12	14	0.00
13/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 07-November-24			GOVI	977.74	980.2990	977.7380	980.2990	0.00
13/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	289480	32	29	32	0.00
13/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	289380	31	29	31	0.00
13/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	289580	32	29	32	0.00
13/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 06-February-25			GOVI	998.66	1001.2710	998.6590	1001.2710	0.00
13/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	266590	29	27	29	0.00
13/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/03/2024	GOVI On 08-May-25			GOVI	1019.44	1022.1020	1019.4410	1022.1020	0.00
13/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	25590	0	3	0	0.00
13/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2024	IGOV On 02-May-24			Index Future	346.20	346.6210	346.2020	346.6210	593.00
13/03/2024	IGOV On 01-August-24			Index Future	353.88	354.3120	353.8840	354.3120	0.00
13/03/2024	IGOV On 07-November-24			Index Future	362.30	362.7390	362.3020	362.7390	0.00
13/03/2024	IGOV On 06-February-25			Index Future	370.14	370.5800	370.1350	370.5800	0.00
13/03/2024	IGOV On 08-May-25			Index Future	377.92	378.3690	377.9160	378.3690	0.00
13/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6500	91.6550	91.6500	0.00
13/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.32	91.6800	91.6850	91.6800	0.00
13/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.31	91.7000	91.6950	91.7000	0.00
13/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.28	91.7200	91.7250	91.7200	0.00
13/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.28	91.7200	91.7200	91.7200	0.00
13/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
13/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
13/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.90	92.1000	92.1050	92.1000	0.00
13/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.77	92.2200	92.2300	92.2200	0.00
13/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.64	92.3400	92.3600	92.3400	0.00
13/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.67	92.3300	92.3350	92.3300	0.00
13/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.72	92.2800	92.2850	92.2800	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
13/03/2024	R035 On 02-May-24			Bond Future	11.90	83.7341	83.5126	83.7341	160,972.00
13/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	193	0	0	0	0.00
13/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	201	0	0	0	0.00
13/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	186	0	0	0	0.00
13/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3986	4	4	4	0.00
13/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3890	4	4	4	0.00
13/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3938	4	4	4	0.00
13/03/2024	R035 On 01-August-24			Bond Future	12.01	85.5716	85.3453	85.5716	0.00
13/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1806	2	2	2	0.00
13/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1830	2	2	2	0.00
13/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1781	2	2	2	0.00
13/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2903	3	3	3	0.00
13/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2847	3	3	3	0.00
13/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2875	3	3	3	0.00
13/03/2024	R035 On 07-November-24			Bond Future	12.14	83.0683	82.8375	83.0683	14,838.00
13/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3203	3	3	3	0.00
13/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3230	3	3	3	0.00
13/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3175	3	3	3	0.00
13/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3041	3	3	3	0.00
13/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2996	3	3	3	0.00
13/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3019	3	3	3	0.00
13/03/2024	R035 On 06-February-25			Bond Future	12.29	84.8419	84.6070	84.8419	0.00
13/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3629	4	4	4	0.00
13/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3043	3	3	3	0.00
13/03/2024	R035 On 08-May-25			Bond Future	12.45	82.0845	81.8459	82.0845	0.00
13/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2147	2	2	2	0.00
13/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5428	5	5	5	0.00
13/03/2024	R053 On 02-May-24			Bond Future	12.65	93.7588	93.3127	93.7588	5,189.00
13/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	3558	4	4	4	0.00
13/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	3509	4	4	4	0.00
13/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	3608	4	4	4	0.00
13/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	872	1	1	1	0.00
13/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	908	1	1	1	0.00
13/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	890	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
13/03/2024	R053 On 01-August-24			Bond Future	12.76	95.8162	95.3604	95.8162	0.00
13/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	4751	5	5	5	0.00
13/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	4795	5	5	5	0.00
13/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	4707	5	5	5	0.00
13/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2210	2	2	2	0.00
13/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2166	2	2	2	0.00
13/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2188	2	2	2	0.00
13/03/2024	R053 On 07-November-24			Bond Future	12.90	92.1969	91.7312	92.1969	0.00
13/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3810	4	4	4	0.00
13/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3775	4	4	4	0.00
13/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3846	4	4	4	0.00
13/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4478	4	4	4	0.00
13/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4546	4	5	4	0.00
13/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4512	4	5	4	0.00
13/03/2024	R053 On 06-February-25			Bond Future	13.04	94.1636	93.6892	94.1636	0.00
13/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4544	5	5	5	0.00
13/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5235	5	5	5	0.00
13/03/2024	R053 On 08-May-25			Bond Future	13.20	90.2420	89.7591	90.2420	0.00
13/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3607	4	4	4	0.00
13/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7415	7	7	7	0.00
13/03/2024	R186 On 02-May-24			Bond Future	8.99	107.4435	107.3956	107.4435	93,081.00
13/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	1	0	0	0	0.00
13/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	1	0	0	0	0.00
13/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	1	0	0	0	0.00
13/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1795	2	2	2	2,030.00
13/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3250	3	3	3	0.00
13/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	14	0	0	0	2,030.00
13/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	81	0	0	0	0.00
13/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2332	2	2	2	0.00
13/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2380	2	2	2	0.00
13/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2356	2	2	2	0.00
13/03/2024	R186 On 01-August-24			Bond Future	9.00	104.4930	104.4442	104.4930	0.00
13/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	483	1	0	1	0.00
13/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	473	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
13/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	492	1	0	1	0.00
13/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1134	1	1	1	0.00
13/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1159	1	1	1	0.00
13/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1146	1	1	1	0.00
13/03/2024	R186 On 07-November-24			Bond Future	9.02	106.9501	106.9011	106.9501	35,645.00
13/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1161	1	1	1	0.00
13/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1174	1	1	1	0.00
13/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1149	1	1	1	0.00
13/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	932	1	1	1	0.00
13/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	918	1	1	1	0.00
13/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	925	1	1	1	0.00
13/03/2024	R186 On 06-February-25			Bond Future	9.07	103.9182	103.8694	103.9182	0.00
13/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1031	1	1	1	0.00
13/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1101	1	1	1	0.00
13/03/2024	R186 On 08-May-25			Bond Future	9.19	106.0699	106.0216	106.0699	0.00
13/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	525	1	1	1	0.00
13/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1601	2	2	2	0.00
13/03/2024	R202 On 02-May-24			Bond Future	258.85	258.9264	258.8483	258.9264	4,848.00
13/03/2024	R202 On 01-August-24			Bond Future	259.52	259.5944	259.5151	259.5944	0.00
13/03/2024	R202 On 07-November-24			Bond Future	265.69	265.7659	265.6872	265.7659	0.00
13/03/2024	R202 On 06-February-25			Bond Future	266.22	266.2967	266.2196	266.2967	0.00
13/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
13/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	570	0	1	0	0.00
13/03/2024	R202 On 08-May-25			Bond Future	271.81	271.8826	271.8076	271.8826	0.00
13/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
13/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	502	0	1	0	0.00
13/03/2024	R209 On 02-May-24			Bond Future	12.01	64.8086	64.6140	64.8086	13,179.00
13/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	88	0	0	0	0.00
13/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	92	0	0	0	0.00
13/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	84	0	0	0	0.00
13/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4127	4	4	4	0.00
13/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4034	4	4	4	0.00
13/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4080	4	4	4	0.00
13/03/2024	R209 On 01-August-24			Bond Future	12.12	66.2308	66.0320	66.2308	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1249	1	1	1	0.00
13/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1268	1	1	1	0.00
13/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1230	1	1	1	0.00
13/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2793	3	3	3	0.00
13/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2738	3	3	3	0.00
13/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2765	3	3	3	0.00
13/03/2024	R209 On 07-November-24			Bond Future	12.24	64.6312	64.4282	64.6312	5,237.00
13/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2597	3	3	3	0.00
13/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2574	3	3	3	0.00
13/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2621	3	3	3	0.00
13/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2680	3	3	3	0.00
13/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2722	3	3	3	0.00
13/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2701	3	3	3	0.00
13/03/2024	R209 On 06-February-25			Bond Future	12.37	66.0107	65.8043	66.0107	0.00
13/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3007	3	3	3	0.00
13/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2710	3	3	3	0.00
13/03/2024	R209 On 08-May-25			Bond Future	12.52	64.2222	64.0124	64.2222	0.00
13/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1923	2	2	2	0.00
13/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4690	5	5	5	0.00
13/03/2024	R210 On 02-May-24			Bond Future	232.89	233.0547	232.8857	233.0547	198.00
13/03/2024	R210 On 01-August-24			Bond Future	238.05	238.2256	238.0532	238.2256	300.00
13/03/2024	R210 On 07-November-24			Bond Future	240.39	240.5594	240.3852	240.5594	0.00
13/03/2024	R210 On 06-February-25			Bond Future	245.58	245.7545	245.5793	245.7545	0.00
13/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5969	6	6	6	0.00
13/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/03/2024	R210 On 08-May-25			Bond Future	247.33	247.5092	247.3341	247.5092	0.00
13/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
13/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	696	1	1	1	0.00
13/03/2024	R213 On 02-May-24			Bond Future	10.72	83.7985	83.6372	83.7985	25,824.00
13/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	341	0	0	0	0.00
13/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	329	0	0	0	0.00
13/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	352	0	0	0	0.00
13/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2123	2	2	2	0.00
13/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2186	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
13/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2154	2	2	2	0.00
13/03/2024	R213 On 01-August-24			Bond Future	10.80	85.6374	85.4727	85.6374	0.00
13/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1978	2	2	2	0.00
13/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1955	2	2	2	0.00
13/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1932	2	2	2	0.00
13/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1679	2	2	2	0.00
13/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1661	2	2	2	0.00
13/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1644	2	2	2	0.00
13/03/2024	R213 On 07-November-24			Bond Future	10.91	84.0899	83.9220	84.0899	10,002.00
13/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3088	3	3	3	0.00
13/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3113	3	3	3	0.00
13/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3064	3	3	3	0.00
13/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1869	2	2	2	0.00
13/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1840	2	2	2	0.00
13/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1854	2	2	2	0.00
13/03/2024	R213 On 06-February-25			Bond Future	11.03	85.8859	85.7154	85.8859	0.00
13/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3316	3	3	3	0.00
13/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2098	2	2	2	0.00
13/03/2024	R213 On 08-May-25			Bond Future	11.17	84.1055	83.9326	84.1055	0.00
13/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1696	2	2	2	0.00
13/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4153	4	4	4	0.00
13/03/2024	R214 On 02-May-24			Bond Future	12.51	59.5944	59.3756	59.5944	23,211.00
13/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	42	0	0	0	0.00
13/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	44	0	0	0	0.00
13/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	40	0	0	0	0.00
13/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4525	5	5	5	0.00
13/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2262	2	2	2	0.00
13/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	509	1	1	1	10,000.00
13/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	538	1	1	1	5,110.00
13/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2298	2	2	2	0.00
13/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	658	1	1	1	15,110.00
13/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2366	2	2	2	0.00
13/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	169	0	0	0	15,110.00
13/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5220	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
13/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5120	5	5	5	0.00
13/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5170	5	5	5	0.00
13/03/2024	R214 On 01-August-24			Bond Future	12.62	60.9022	60.6787	60.9022	0.00
13/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1148	1	1	1	0.00
13/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1112	1	1	1	0.00
13/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1130	1	1	1	0.00
13/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3241	3	3	3	0.00
13/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3271	3	3	3	0.00
13/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3211	3	3	3	0.00
13/03/2024	R214 On 07-November-24			Bond Future	12.75	59.0272	58.7989	59.0272	0.00
13/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2456	3	2	3	0.00
13/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2434	3	2	3	0.00
13/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2479	3	2	3	0.00
13/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3072	3	3	3	0.00
13/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3117	3	3	3	0.00
13/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3094	3	3	3	0.00
13/03/2024	R214 On 06-February-25			Bond Future	12.89	60.2874	60.0549	60.2874	0.00
13/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2561	3	3	3	0.00
13/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3347	3	3	3	0.00
13/03/2024	R214 On 08-May-25			Bond Future	13.03	58.2294	57.9929	58.2294	0.00
13/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2018	2	2	2	0.00
13/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4839	5	5	5	0.00
13/03/2024	R248 On 02-May-24			Bond Future	12.71	72.4579	72.1120	72.4579	245,883.00
13/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	17	0	0	0	0.00
13/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	18	0	0	0	0.00
13/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	16	0	0	0	0.00
13/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	11	0	0	0	0.00
13/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	779	1	1	1	0.00
13/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3083	3	3	3	0.00
13/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	671	1	1	1	0.00
13/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2510	2	3	2	0.00
13/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7916	8	8	8	0.00
13/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7525	7	8	7	0.00
13/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7395	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7460	7	7	7	0.00
13/03/2024	R248 On 01-August-24			Bond Future	12.82	74.0480	73.6946	74.0480	13,000.00
13/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1318	1	1	1	0.00
13/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1339	1	1	1	0.00
13/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1297	1	1	1	0.00
13/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4241	4	4	4	0.00
13/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4167	4	4	4	0.00
13/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4204	4	4	4	0.00
13/03/2024	R248 On 07-November-24			Bond Future	12.96	71.3372	70.9762	71.3372	0.00
13/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2900	3	3	3	0.00
13/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2927	3	3	3	0.00
13/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2873	3	3	3	0.00
13/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3854	4	4	4	0.00
13/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3799	4	4	4	0.00
13/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3827	4	4	4	0.00
13/03/2024	R248 On 06-February-25			Bond Future	13.11	72.8599	72.4920	72.8599	0.00
13/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2791	3	3	3	0.00
13/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4915	5	5	5	0.00
13/03/2024	R248 On 08-May-25			Bond Future	13.26	69.9170	69.5424	69.9170	0.00
13/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2556	3	3	3	0.00
13/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6070	6	6	6	0.00
13/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00