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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/03/2024 TO: 26/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	2025 On 02-May-24			Bond Future	178.95	179.0905	178.9475	179.0905	9,075.00
26/03/2024	2025 On 01-August-24			Bond Future	181.07	181.2196	181.0734	181.2196	0.00
26/03/2024	2025 On 07-November-24			Bond Future	185.39	185.5409	185.3933	185.5409	0.00
26/03/2024	2029 On 02-May-24			Bond Future	129.14	129.0753	129.1353	129.0753	7,165.00
26/03/2024	2029 On 01-August-24			Bond Future	131.99	131.9307	131.9921	131.9307	728.00
26/03/2024	2029 On 07-November-24			Bond Future	133.74	133.6783	133.7425	133.6783	0.00
26/03/2024	2029 On 06-February-25			Bond Future	136.65	136.5804	136.6484	136.5804	0.00
26/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4248	4	4	4	0.00
26/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
26/03/2024	2029 On 08-May-25			Bond Future	138.10	138.0312	138.1032	138.0312	0.00
26/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	253	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
26/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
26/03/2024	2030 On 02-May-24			Bond Future	10.57	91.6695	91.2477	91.6695	128,285.00
26/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	33	0	0	0	0.00
26/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	31	0	0	0	0.00
26/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	35	0	0	0	0.00
26/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	215	0	0	0	1,000.00
26/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5195	6	5	6	0.00
26/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	9	0	0	0	1,000.00
26/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1448	2	1	2	1,080.00
26/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	6761	7	7	7	0.00
26/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	948	1	1	1	500.00
26/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2347	3	2	3	500.00
26/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9442	10	9	10	0.00
26/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
26/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	233	0	0	0	0.00
26/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	767	1	1	1	0.00
26/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
26/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	488	0	0	0	0.00
26/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1859	2	2	2	0.00
26/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	24	0	0	0	1,000.00
26/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3691	3	4	3	0.00
26/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	3018	3	3	3	0.00
26/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	3095	3	3	3	0.00
26/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	3056	3	3	3	0.00
26/03/2024	2030 On 01-August-24			Bond Future	10.67	89.6692	89.2382	89.6692	0.00
26/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	993	1	1	1	0.00
26/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	977	1	1	1	0.00
26/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1009	1	1	1	0.00
26/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2094	2	2	2	0.00
26/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2140	2	2	2	0.00
26/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2117	2	2	2	0.00
26/03/2024	2030 On 07-November-24			Bond Future	10.78	91.7840	91.3438	91.7840	1,650.00
26/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	1982	2	2	2	0.00
26/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	1962	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
26/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2001	2	2	2	0.00
26/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2088	2	2	2	0.00
26/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2122	2	2	2	0.00
26/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2105	2	2	2	0.00
26/03/2024	2030 On 06-February-25			Bond Future	10.91	89.7442	89.2962	89.7442	0.00
26/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	1870	2	2	2	0.00
26/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2679	2	3	2	0.00
26/03/2024	2030 On 08-May-25			Bond Future	11.08	91.6109	91.1557	91.6109	0.00
26/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	867	1	1	1	0.00
26/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4207	5	4	5	0.00
26/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1314	1	1	1	1,640.00
26/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1629	1	2	1	1,640.00
26/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3926	4	4	4	0.00
26/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4809	4	5	4	0.00
26/03/2024	2032 On 02-May-24			Bond Future	11.42	85.0911	84.5837	85.0911	133,115.00
26/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	4	0	0	0	0.00
26/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	5	0	0	0	0.00
26/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	4	0	0	0	0.00
26/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
26/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	83	0	0	0	1,000.00
26/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6416	7	6	7	0.00
26/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2140	3	2	3	0.00
26/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	486	1	0	1	0.00
26/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	6	0	0	0	500.00
26/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	773	1	1	1	1,550.00
26/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	14	0	0	0	1,550.00
26/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8217	9	8	9	0.00
26/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	7	0	0	0	500.00
26/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	298	0	0	0	500.00
26/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7542	8	8	8	0.00
26/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	620	1	1	1	0.00
26/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
26/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1281	1	1	1	17,000.00
26/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5334	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
26/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	14	0	0	0	500.00
26/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1839	1	2	1	0.00
26/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
26/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1112	1	1	1	0.00
26/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3641	3	4	3	0.00
26/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1469	1	1	1	500.00
26/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	4019	4	4	4	0.00
26/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	406	0	0	0	500.00
26/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	28	0	0	0	1,000.00
26/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3924	3	4	3	0.00
26/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2706	2	3	2	0.00
26/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	5038	5	5	5	0.00
26/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	4163	4	4	4	0.00
26/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	4067	4	4	4	0.00
26/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	4115	4	4	4	0.00
26/03/2024	2032 On 01-August-24			Bond Future	11.54	86.9526	86.4342	86.9526	0.00
26/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1026	1	1	1	0.00
26/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1042	1	1	1	0.00
26/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1009	1	1	1	0.00
26/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2859	3	3	3	0.00
26/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2801	2	3	2	0.00
26/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2830	3	3	3	0.00
26/03/2024	2032 On 07-November-24			Bond Future	11.68	84.8362	84.3065	84.8362	4,260.00
26/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2076	2	2	2	0.00
26/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2097	2	2	2	0.00
26/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2055	2	2	2	0.00
26/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7529	8	8	8	0.00
26/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2432	3	2	3	1,615.00
26/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	648	1	1	1	1,615.00
26/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2589	2	3	2	0.00
26/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2952	3	3	3	0.00
26/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2907	3	3	3	0.00
26/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2930	3	3	3	0.00
26/03/2024	2032 On 06-February-25			Bond Future	11.82	86.6568	86.1173	86.6568	0.00
26/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2500	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
26/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2931	3	3	3	0.00
26/03/2024	2032 On 08-May-25			Bond Future	11.99	84.2950	83.7461	84.2950	0.00
26/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1117	1	1	1	0.00
26/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5675	5	6	5	0.00
26/03/2024	2033 On 02-May-24			Bond Future	121.18	121.2280	121.1789	121.2280	2,064.00
26/03/2024	2033 On 01-August-24			Bond Future	123.86	123.9098	123.8597	123.9098	5,754.00
26/03/2024	2033 On 07-November-24			Bond Future	125.32	125.3693	125.3193	125.3693	0.00
26/03/2024	2033 On 06-February-25			Bond Future	128.04	128.0911	128.0423	128.0911	0.00
26/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3102	3	3	3	0.00
26/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
26/03/2024	2033 On 08-May-25			Bond Future	129.21	129.2623	129.2150	129.2623	0.00
26/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
26/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1405	1	1	1	0.00
26/03/2024	2037 On 02-May-24			Bond Future	12.68	76.6848	76.1350	76.6848	69,982.00
26/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	4	0	0	0	0.00
26/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	4	0	0	0	0.00
26/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	5	0	0	0	0.00
26/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6582	6	7	6	0.00
26/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6695	6	7	6	0.00
26/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6639	6	7	6	0.00
26/03/2024	2037 On 01-August-24			Bond Future	12.83	74.1063	73.5445	74.1063	84,501.00
26/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	679	1	1	1	0.00
26/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	665	1	1	1	0.00
26/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	693	1	1	1	1,383.00
26/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5372	6	5	6	0.00
26/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3155	4	3	4	0.00
26/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1501	1	2	1	1,383.00
26/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	726	1	1	1	1,383.00
26/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4342	4	4	4	0.00
26/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4420	4	4	4	0.00
26/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4381	4	4	4	0.00
26/03/2024	2037 On 07-November-24			Bond Future	12.98	75.8538	75.2796	75.8538	9,175.00
26/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	1968	2	2	2	0.00
26/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	1946	2	2	2	0.00

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26/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	1990	2	2	2	0.00
26/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3904	4	4	4	0.00
26/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3960	4	4	4	0.00
26/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3932	4	4	4	0.00
26/03/2024	2037 On 06-February-25			Bond Future	13.14	73.2207	72.6356	73.2207	0.00
26/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2291	3	2	3	0.00
26/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4116	4	4	4	0.00
26/03/2024	2037 On 08-May-25			Bond Future	13.32	74.7418	74.1462	74.7418	0.00
26/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1340	2	1	2	0.00
26/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6545	6	7	6	0.00
26/03/2024	2038 On 02-May-24			Bond Future	132.14	132.3403	132.1416	132.3403	5,122.00
26/03/2024	2038 On 01-August-24			Bond Future	133.00	133.2060	133.0027	133.2060	0.00
26/03/2024	2038 On 07-November-24			Bond Future	136.18	136.3821	136.1758	136.3821	0.00
26/03/2024	2038 On 06-February-25			Bond Future	137.02	137.2285	137.0194	137.2285	0.00
26/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1789	2	2	2	0.00
26/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
26/03/2024	2038 On 08-May-25			Bond Future	139.91	140.1203	139.9100	140.1203	0.00
26/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	230	0	0	0	0.00
26/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
26/03/2024	2040 On 02-May-24			Bond Future	12.97	76.6989	76.0160	76.6989	132,410.00
26/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	2	0	0	0	0.00
26/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	2	0	0	0	0.00
26/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	2	0	0	0	0.00
26/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7741	7	8	7	0.00
26/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7619	7	8	7	0.00
26/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7680	7	8	7	0.00
26/03/2024	2040 On 01-August-24			Bond Future	13.11	73.8704	73.1725	73.8704	7,062.00
26/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	652	1	1	1	0.00
26/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	665	1	1	1	0.00
26/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	638	1	1	1	0.00
26/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	586	1	1	1	680.00
26/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1688	2	2	2	0.00
26/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3412	4	3	4	0.00
26/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	1861	2	2	2	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	5065	5	5	5	0.00
26/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1556	1	2	1	680.00
26/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2699	2	3	2	0.00
26/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2894	3	3	3	680.00
26/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4892	4	5	4	0.00
26/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4807	4	5	4	0.00
26/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4850	4	5	4	0.00
26/03/2024	2040 On 07-November-24			Bond Future	13.27	75.6122	74.8987	75.6122	8,677.00
26/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2060	2	2	2	0.00
26/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2082	2	2	2	0.00
26/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2037	2	2	2	0.00
26/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4242	4	4	4	0.00
26/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4182	4	4	4	0.00
26/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4212	4	4	4	0.00
26/03/2024	2040 On 06-February-25			Bond Future	13.43	72.7232	71.9958	72.7232	0.00
26/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2194	3	2	3	0.00
26/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4624	4	5	4	0.00
26/03/2024	2040 On 08-May-25			Bond Future	13.61	74.2333	73.4925	74.2333	0.00
26/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1503	2	2	2	0.00
26/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6510	6	7	6	0.00
26/03/2024	2044 On 02-May-24			Bond Future	13.07	72.5660	71.9401	72.5660	80,416.00
26/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	1	0	0	0	0.00
26/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	1	0	0	0	0.00
26/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	1	0	0	0	0.00
26/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1032	1	1	1	0.00
26/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	209	0	0	0	0.00
26/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	516	1	1	1	0.00
26/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2239	2	2	2	10,030.00
26/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3309	3	3	3	4,200.00
26/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1420	1	1	1	10,030.00
26/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	8009	7	8	7	0.00
26/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	8134	8	8	8	0.00
26/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	8071	7	8	7	0.00
26/03/2024	2044 On 01-August-24			Bond Future	13.22	69.7722	69.1327	69.7722	45,577.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	495	1	0	1	0.00
26/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	484	1	0	1	0.00
26/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	506	1	1	1	0.00
26/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5470	5	5	5	0.00
26/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5563	5	6	5	0.00
26/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5517	5	6	5	0.00
26/03/2024	2044 On 07-November-24			Bond Future	13.37	71.4174	70.7635	71.4174	200.00
26/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	1926	2	2	2	0.00
26/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	1904	2	2	2	0.00
26/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	1948	2	2	2	0.00
26/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4259	4	4	4	0.00
26/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4320	4	4	4	0.00
26/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4289	4	4	4	0.00
26/03/2024	2044 On 06-February-25			Bond Future	13.53	68.5636	67.8970	68.5636	0.00
26/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2305	3	2	3	0.00
26/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4867	4	5	4	0.00
26/03/2024	2044 On 08-May-25			Bond Future	13.70	69.9871	69.3083	69.9871	0.00
26/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1816	2	2	2	0.00
26/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6832	6	7	6	0.00
26/03/2024	2046 On 02-May-24			Bond Future	113.41	113.2841	113.4140	113.2841	16,295.00
26/03/2024	2046 On 01-August-24			Bond Future	115.92	115.7901	115.9229	115.7901	0.00
26/03/2024	2046 On 07-November-24			Bond Future	116.49	116.3536	116.4906	116.3536	0.00
26/03/2024	2046 On 06-February-25			Bond Future	119.02	118.8790	119.0210	118.8790	0.00
26/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5011	5	5	5	0.00
26/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
26/03/2024	2046 On 08-May-25			Bond Future	119.29	119.1380	119.2852	119.1380	0.00
26/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
26/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2685	3	3	3	0.00
26/03/2024	2050 On 02-May-24			Bond Future	115.06	114.9130	115.0630	114.9130	14,597.00
26/03/2024	2050 On 01-August-24			Bond Future	115.31	115.1585	115.3117	115.1585	0.00
26/03/2024	2050 On 07-November-24			Bond Future	118.06	117.9045	118.0627	117.9045	0.00
26/03/2024	2050 On 06-February-25			Bond Future	118.27	118.1073	118.2705	118.1073	0.00
26/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2670	3	3	3	0.00
26/03/2024	2050 On 06-February-25	115.60	Put	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
26/03/2024	2050 On 08-May-25			Bond Future	120.77	120.5959	120.7652	120.5959	0.00
26/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
26/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	395	1	0	1	0.00
26/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	AL37 On 02-May-24			Index Future	934.20	938.9780	934.1950	938.9780	0.00
26/03/2024	AL37 On 01-August-24			Index Future	954.63	959.5200	954.6330	959.5200	0.00
26/03/2024	AL37 On 07-November-24			Index Future	977.17	982.1660	977.1660	982.1660	0.00
26/03/2024	AL37 On 06-February-25			Index Future	998.18	1003.2830	998.1790	1003.2830	0.00
26/03/2024	AL37 On 08-May-25			Index Future	1019.04	1024.2510	1019.0440	1024.2510	0.00
26/03/2024	AL7T On 02-May-24			Index Future	1071.86	1080.6940	1071.8560	1080.6940	0.00
26/03/2024	AL7T On 01-August-24			Index Future	1095.31	1104.3370	1095.3050	1104.3370	0.00
26/03/2024	AL7T On 07-November-24			Index Future	1121.16	1130.4010	1121.1580	1130.4010	0.00
26/03/2024	AL7T On 06-February-25			Index Future	1145.27	1154.7050	1145.2680	1154.7050	0.00
26/03/2024	AL7T On 08-May-25			Index Future	1169.21	1178.8380	1169.2080	1178.8380	0.00
26/03/2024	ALBI On 02-May-24			Index Future	931.82	938.2580	931.8240	938.2580	94.00
26/03/2024	ALBI On 01-August-24			Index Future	952.21	958.7850	952.2100	958.7850	0.00
26/03/2024	ALBI On 07-November-24			Index Future	974.69	981.4130	974.6850	981.4130	0.00
26/03/2024	ALBI On 06-February-25			Index Future	995.65	1002.5150	995.6450	1002.5150	0.00
26/03/2024	ALBI On 08-May-25			Index Future	1016.46	1023.4660	1016.4580	1023.4660	0.00
26/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C038 On 31-January-38			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
26/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	CS33 On 15-September-33			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
26/03/2024	ES33 On 02-May-24			Bond Future	13.08	71.8754	71.4420	71.8754	0.00
26/03/2024	ES33 On 01-August-24			Bond Future	13.25	73.4654	73.0225	73.4654	0.00
26/03/2024	ES33 On 07-November-24			Bond Future	13.44	71.4139	70.9612	71.4139	0.00
26/03/2024	ES33 On 06-February-25			Bond Future	13.65	72.9624	72.5012	72.9624	0.00
26/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
26/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1230	1	1	1	0.00
26/03/2024	ES33 On 08-May-25			Bond Future	13.88	70.6942	70.2249	70.6942	0.00
26/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
26/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4547	4	5	4	0.00
26/03/2024	ES42 On 02-May-24			Bond Future	13.47	67.4504	66.9234	67.4504	0.00
26/03/2024	ES42 On 01-August-24			Bond Future	13.62	68.9425	68.4039	68.9425	0.00
26/03/2024	ES42 On 07-November-24			Bond Future	13.79	66.3176	65.7670	66.3176	0.00
26/03/2024	ES42 On 06-February-25			Bond Future	13.97	67.7540	67.1927	67.7540	0.00
26/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
26/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1201	1	1	1	0.00
26/03/2024	ES42 On 08-May-25			Bond Future	14.17	64.9100	64.3386	64.9100	0.00
26/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
26/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4292	4	4	4	0.00
26/03/2024	GOVI On 02-May-24			GOVI	918.25	924.5410	918.2510	924.5410	730.00
26/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	327390	26	33	26	0.00
26/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	327290	26	33	26	0.00
26/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	327190	26	33	26	0.00
26/03/2024	GOVI On 01-August-24			GOVI	938.34	944.7670	938.3400	944.7670	0.00
26/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	1	0	1	0.00
26/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	1	0	1	0.00
26/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	1	0	1	0.00
26/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	50500	0	5	0	0.00
26/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	50400	0	5	0	0.00
26/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	50300	0	5	0	0.00
26/03/2024	GOVI On 07-November-24			GOVI	960.49	967.0650	960.4880	967.0650	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
26/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	116980	18	12	18	0.00
26/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	116880	18	12	18	0.00
26/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	117080	18	12	18	0.00
26/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 06-February-25			GOVI	981.14	987.8580	981.1420	987.8580	0.00
26/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	91420	16	9	16	0.00
26/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 08-May-25			GOVI	1001.65	1008.5030	1001.6520	1008.5030	0.00
26/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
26/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	203480	13	20	13	0.00
26/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2024	IGOV On 02-May-24			Index Future	349.14	347.2970	349.1430	347.2970	593.00
26/03/2024	IGOV On 01-August-24			Index Future	356.87	354.9800	356.8670	354.9800	0.00
26/03/2024	IGOV On 07-November-24			Index Future	365.38	363.4480	365.3810	363.4480	0.00
26/03/2024	IGOV On 06-February-25			Index Future	373.32	371.3430	373.3200	371.3430	0.00
26/03/2024	IGOV On 08-May-25			Index Future	381.20	379.1840	381.2030	379.1840	0.00
26/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	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
26/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6470	91.6470	91.6470	0.00
26/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	91.6510	91.6500	91.6510	0.00
26/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6620	91.6670	91.6620	0.00
26/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6690	91.6700	91.6690	0.00
26/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.6920	91.6950	91.6920	0.00
26/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.26	91.7320	91.7400	91.7320	0.00
26/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.11	91.8970	91.8950	91.8970	0.00
26/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.03	91.9620	91.9750	91.9620	0.00
26/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.88	92.1170	92.1200	92.1170	0.00
26/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.85	92.1470	92.1500	92.1470	0.00
26/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.93	92.0570	92.0750	92.0570	0.00
26/03/2024	R035 On 02-May-24			Bond Future	12.26	82.2575	81.6211	82.2575	161,751.00
26/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	15	0	0	0	0.00
26/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	16	0	0	0	0.00
26/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	14	0	0	0	0.00
26/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5705	5	6	5	0.00
26/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5596	5	6	5	0.00
26/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5650	5	6	5	0.00
26/03/2024	R035 On 01-August-24			Bond Future	12.39	84.0571	83.4068	84.0571	0.00
26/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	865	1	1	1	0.00
26/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	882	1	1	1	0.00
26/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	849	1	1	1	0.00
26/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3909	3	4	3	0.00
26/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3838	3	4	3	0.00
26/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3873	3	4	3	0.00
26/03/2024	R035 On 07-November-24			Bond Future	12.54	81.5241	80.8594	81.5241	14,838.00
26/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2012	2	2	2	0.00
26/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2034	2	2	2	0.00
26/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	1990	2	2	2	0.00
26/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3834	3	4	3	0.00
26/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3778	3	4	3	0.00
26/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3806	3	4	3	0.00
26/03/2024	R035 On 06-February-25			Bond Future	12.71	83.2738	82.5963	83.2738	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
26/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2398	3	2	3	0.00
26/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3823	3	4	3	0.00
26/03/2024	R035 On 08-May-25			Bond Future	12.88	80.4920	79.8022	80.4920	0.00
26/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1198	1	1	1	0.00
26/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6523	6	7	6	0.00
26/03/2024	R053 On 02-May-24			Bond Future	12.94	92.0822	91.2555	92.0822	5,189.00
26/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	1880	2	2	2	0.00
26/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	1840	2	2	2	0.00
26/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	1920	2	2	2	0.00
26/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1240	1	1	1	0.00
26/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1296	1	1	1	0.00
26/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1268	1	1	1	0.00
26/03/2024	R053 On 01-August-24			Bond Future	13.07	94.0967	93.2520	94.0967	0.00
26/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3087	4	3	4	0.00
26/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3125	4	3	4	0.00
26/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3050	4	3	4	0.00
26/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2662	2	3	2	0.00
26/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2604	2	3	2	0.00
26/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2633	2	3	2	0.00
26/03/2024	R053 On 07-November-24			Bond Future	13.22	90.4437	89.5801	90.4437	0.00
26/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2511	3	3	3	0.00
26/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2482	3	2	3	0.00
26/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2540	3	3	3	0.00
26/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5323	5	5	5	0.00
26/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5404	5	5	5	0.00
26/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5364	5	5	5	0.00
26/03/2024	R053 On 06-February-25			Bond Future	13.37	92.3837	91.5032	92.3837	0.00
26/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3196	4	3	4	0.00
26/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	6073	6	6	6	0.00
26/03/2024	R053 On 08-May-25			Bond Future	13.54	88.4347	87.5379	88.4347	0.00
26/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2620	3	3	3	0.00
26/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8650	8	9	8	0.00
26/03/2024	R186 On 02-May-24			Bond Future	9.27	106.9672	106.7549	106.9672	92,966.00
26/03/2024	R186 On 02-May-24	8.00	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
26/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
26/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
26/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1189	1	1	1	2,030.00
26/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2611	3	3	3	0.00
26/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	15	0	0	0	2,030.00
26/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	116	0	0	0	0.00
26/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2972	3	3	3	0.00
26/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	3020	3	3	3	0.00
26/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2996	3	3	3	0.00
26/03/2024	R186 On 01-August-24			Bond Future	9.31	103.9993	103.7824	103.9993	0.00
26/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	209	0	0	0	0.00
26/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	203	0	0	0	0.00
26/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	214	0	0	0	0.00
26/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1518	1	2	1	0.00
26/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1550	1	2	1	0.00
26/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1534	1	2	1	0.00
26/03/2024	R186 On 07-November-24			Bond Future	9.37	106.4524	106.2315	106.4524	35,645.00
26/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	755	1	1	1	0.00
26/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	765	1	1	1	0.00
26/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	744	1	1	1	0.00
26/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1197	1	1	1	0.00
26/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1179	1	1	1	0.00
26/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1188	1	1	1	0.00
26/03/2024	R186 On 06-February-25			Bond Future	9.47	103.4218	103.1982	103.4218	0.00
26/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	672	1	1	1	0.00
26/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1413	1	1	1	0.00
26/03/2024	R186 On 08-May-25			Bond Future	9.65	105.5738	105.3479	105.5738	0.00
26/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	287	0	0	0	0.00
26/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	2037	2	2	2	0.00
26/03/2024	R202 On 02-May-24			Bond Future	259.70	259.3931	259.7017	259.3931	4,848.00
26/03/2024	R202 On 01-August-24			Bond Future	260.37	260.0540	260.3693	260.0540	0.00
26/03/2024	R202 On 07-November-24			Bond Future	266.58	266.2553	266.5812	266.2553	0.00
26/03/2024	R202 On 06-February-25			Bond Future	267.16	266.8232	267.1600	266.8232	0.00
26/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	370	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
26/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
26/03/2024	R202 On 08-May-25			Bond Future	272.80	272.4465	272.7966	272.4465	0.00
26/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	487	0	0	0	0.00
26/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
26/03/2024	R209 On 02-May-24			Bond Future	12.36	63.5138	63.0446	63.5138	13,197.00
26/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	4	0	0	0	0.00
26/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	4	0	0	0	0.00
26/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	4	0	0	0	0.00
26/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5615	5	6	5	0.00
26/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5516	5	6	5	0.00
26/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5566	5	6	5	0.00
26/03/2024	R209 On 01-August-24			Bond Future	12.48	64.9033	64.4238	64.9033	1,690.00
26/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	594	1	1	1	0.00
26/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	606	1	1	1	0.00
26/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	582	1	1	1	0.00
26/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3753	3	4	3	0.00
26/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3684	3	4	3	0.00
26/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3719	3	4	3	0.00
26/03/2024	R209 On 07-November-24			Bond Future	12.62	63.2771	62.7870	63.2771	5,237.00
26/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1608	2	2	2	0.00
26/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1590	2	2	2	0.00
26/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1627	2	2	2	0.00
26/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3328	3	3	3	0.00
26/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3380	3	3	3	0.00
26/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3353	3	3	3	0.00
26/03/2024	R209 On 06-February-25			Bond Future	12.76	64.6350	64.1355	64.6350	0.00
26/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2063	2	2	2	0.00
26/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3436	3	3	3	0.00
26/03/2024	R209 On 08-May-25			Bond Future	12.92	62.8245	62.3160	62.8245	0.00
26/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1145	1	1	1	0.00
26/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5609	5	6	5	0.00
26/03/2024	R210 On 02-May-24			Bond Future	233.54	233.3856	233.5375	233.3856	198.00
26/03/2024	R210 On 01-August-24			Bond Future	238.70	238.5486	238.7039	238.5486	300.00
26/03/2024	R210 On 07-November-24			Bond Future	241.07	240.9056	241.0670	240.9056	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
26/03/2024	R210 On 06-February-25			Bond Future	246.30	246.1351	246.3044	246.1351	0.00
26/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6694	7	7	7	0.00
26/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
26/03/2024	R210 On 08-May-25			Bond Future	248.10	247.9193	248.0966	247.9193	0.00
26/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	67	0	0	0	0.00
26/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
26/03/2024	R213 On 02-May-24			Bond Future	11.05	82.6909	82.2292	82.6909	25,842.00
26/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	46	0	0	0	0.00
26/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	43	0	0	0	0.00
26/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	49	0	0	0	0.00
26/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3228	3	3	3	0.00
26/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3308	3	3	3	0.00
26/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3268	3	3	3	0.00
26/03/2024	R213 On 01-August-24			Bond Future	11.15	84.5000	84.0282	84.5000	0.00
26/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1125	1	1	1	0.00
26/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1107	1	1	1	0.00
26/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1090	1	1	1	0.00
26/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2282	2	2	2	0.00
26/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2258	2	2	2	0.00
26/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2235	2	2	2	0.00
26/03/2024	R213 On 07-November-24			Bond Future	11.28	82.9316	82.4496	82.9316	10,002.00
26/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2113	2	2	2	0.00
26/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2134	2	2	2	0.00
26/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2093	2	2	2	0.00
26/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2371	2	2	2	0.00
26/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2334	2	2	2	0.00
26/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2352	2	2	2	0.00
26/03/2024	R213 On 06-February-25			Bond Future	11.42	84.7121	84.2213	84.7121	0.00
26/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2444	3	2	3	0.00
26/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2720	2	3	2	0.00
26/03/2024	R213 On 08-May-25			Bond Future	11.58	82.9156	82.4164	82.9156	0.00
26/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1061	1	1	1	0.00
26/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	5034	5	5	5	0.00
26/03/2024	R214 On 02-May-24			Bond Future	12.78	58.6861	58.1915	58.6861	23,326.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	2	0	0	0	0.00
26/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	2	0	0	0	0.00
26/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	2	0	0	0	0.00
26/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3339	4	3	4	0.00
26/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1252	2	1	2	0.00
26/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	114	0	0	0	8,000.00
26/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	125	0	0	0	5,110.00
26/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3069	3	3	3	0.00
26/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	832	1	1	1	13,110.00
26/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3155	3	3	3	0.00
26/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	167	0	0	0	13,110.00
26/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6366	6	6	6	0.00
26/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6262	6	6	6	0.00
26/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6314	6	6	6	0.00
26/03/2024	R214 On 01-August-24			Bond Future	12.89	59.9700	59.4646	59.9700	0.00
26/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	620	1	1	1	0.00
26/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	596	1	1	1	0.00
26/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	608	1	1	1	0.00
26/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3933	4	4	4	0.00
26/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3969	4	4	4	0.00
26/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3898	4	4	4	0.00
26/03/2024	R214 On 07-November-24			Bond Future	13.03	58.0772	57.5606	58.0772	0.00
26/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1711	2	2	2	0.00
26/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1692	2	2	2	0.00
26/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1730	2	2	2	0.00
26/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3561	3	4	3	0.00
26/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3613	3	4	3	0.00
26/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3587	3	4	3	0.00
26/03/2024	R214 On 06-February-25			Bond Future	13.18	59.3237	58.7970	59.3237	0.00
26/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1907	2	2	2	0.00
26/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3950	4	4	4	0.00
26/03/2024	R214 On 08-May-25			Bond Future	13.33	57.2515	56.7151	57.2515	0.00
26/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1416	2	1	2	0.00
26/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5515	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R248 On 02-May-24			Bond Future	12.97	71.2916	70.6765	71.2916	245,753.00
26/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
26/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
26/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
26/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
26/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	224	0	0	0	0.00
26/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	1840	2	2	2	0.00
26/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	863	1	1	1	0.00
26/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3391	3	3	3	0.00
26/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9340	9	9	9	0.00
26/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8944	8	9	8	0.00
26/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8813	8	9	8	0.00
26/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8879	8	9	8	0.00
26/03/2024	R248 On 01-August-24			Bond Future	13.10	72.8512	72.2227	72.8512	13,000.00
26/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	644	1	1	1	0.00
26/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	658	1	1	1	0.00
26/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	631	1	1	1	0.00
26/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	5047	5	5	5	0.00
26/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4958	4	5	4	0.00
26/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	5002	5	5	5	0.00
26/03/2024	R248 On 07-November-24			Bond Future	13.25	70.1174	69.4749	70.1174	0.00
26/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	1990	2	2	2	0.00
26/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2013	2	2	2	0.00
26/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	1968	2	2	2	0.00
26/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4451	4	4	4	0.00
26/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4387	4	4	4	0.00
26/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4419	4	4	4	0.00
26/03/2024	R248 On 06-February-25			Bond Future	13.41	71.6220	70.9670	71.6220	0.00
26/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2028	2	2	2	0.00
26/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5677	5	6	5	0.00
26/03/2024	R248 On 08-May-25			Bond Future	13.57	68.6605	67.9933	68.6605	0.00
26/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	1992	2	2	2	0.00
26/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	7056	7	7	7	0.00
26/03/2024	X038 On 31-January-38			Bond Future	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
26/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00