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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/03/2024 TO: 28/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	2025 On 02-May-24			Bond Future	178.89	178.9897	178.8865	178.9897	9,075.00
28/03/2024	2025 On 01-August-24			Bond Future	181.02	181.1166	181.0178	181.1166	0.00
28/03/2024	2025 On 07-November-24			Bond Future	185.31	185.4381	185.3119	185.4381	0.00
28/03/2024	2029 On 02-May-24			Bond Future	129.14	129.4364	129.1377	129.4364	7,295.00
28/03/2024	2029 On 01-August-24			Bond Future	132.00	132.2999	131.9994	132.2999	728.00
28/03/2024	2029 On 07-November-24			Bond Future	133.73	134.0581	133.7324	134.0581	0.00
28/03/2024	2029 On 06-February-25			Bond Future	136.67	136.9714	136.6698	136.9714	0.00
28/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4270	5	4	5	0.00
28/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
28/03/2024	2029 On 08-May-25			Bond Future	138.18	138.4338	138.1754	138.4338	0.00
28/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	325	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
28/03/2024	2030 On 02-May-24			Bond Future	10.65	91.1920	90.9592	91.1920	128,324.00
28/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	17	0	0	0	0.00
28/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	16	0	0	0	0.00
28/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	19	0	0	0	0.00
28/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	151	0	0	0	1,000.00
28/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	4914	5	5	5	0.00
28/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	4	0	0	0	1,000.00
28/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1252	1	1	1	1,080.00
28/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	6474	7	6	7	0.00
28/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	788	1	1	1	500.00
28/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2109	2	2	2	500.00
28/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9153	9	9	9	0.00
28/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
28/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	284	0	0	0	0.00
28/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	895	1	1	1	0.00
28/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	6	0	0	0	1,080.00
28/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	579	0	1	0	0.00
28/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	2084	2	2	2	0.00
28/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	31	0	0	0	1,000.00
28/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3974	4	4	4	0.00
28/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	3290	3	3	3	0.00
28/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	3369	3	3	3	0.00
28/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	3329	3	3	3	0.00
28/03/2024	2030 On 01-August-24			Bond Future	10.75	89.1813	88.9468	89.1813	500.00
28/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	848	1	1	1	0.00
28/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	834	1	1	1	0.00
28/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	863	1	1	1	0.00
28/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2240	2	2	2	0.00
28/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2288	2	2	2	0.00
28/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2264	2	2	2	0.00
28/03/2024	2030 On 07-November-24			Bond Future	10.87	91.2858	91.0332	91.2858	1,650.00
28/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	1767	2	2	2	0.00
28/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	1748	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
28/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	1785	2	2	2	0.00
28/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2183	2	2	2	0.00
28/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2219	2	2	2	0.00
28/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2201	2	2	2	0.00
28/03/2024	2030 On 06-February-25			Bond Future	10.99	89.2372	89.0007	89.2372	0.00
28/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	1691	2	2	2	0.00
28/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2796	3	3	3	0.00
28/03/2024	2030 On 08-May-25			Bond Future	11.16	91.0959	90.8878	91.0959	0.00
28/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	660	1	1	1	0.00
28/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	3851	4	4	4	0.00
28/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1051	1	1	1	1,640.00
28/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1541	2	2	2	1,640.00
28/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3930	4	4	4	0.00
28/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4870	5	5	5	0.00
28/03/2024	2032 On 02-May-24			Bond Future	11.50	84.5200	84.2513	84.5200	134,818.00
28/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	8	0	0	0	0.00
28/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	9	0	0	0	0.00
28/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	7	0	0	0	0.00
28/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	1	0	0	0	1,000.00
28/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	91	0	0	0	1,000.00
28/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6094	6	6	6	0.00
28/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	1952	2	2	2	0.00
28/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	454	0	0	0	0.00
28/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	9	0	0	0	500.00
28/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	707	1	1	1	1,550.00
28/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	20	0	0	0	1,550.00
28/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	7883	8	8	8	0.00
28/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	11	0	0	0	500.00
28/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	287	0	0	0	500.00
28/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7209	7	7	7	0.00
28/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	573	1	1	1	0.00
28/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
28/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1566	1	2	1	17,000.00
28/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5666	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
28/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	14	0	0	0	500.00
28/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	2160	2	2	2	0.00
28/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00
28/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1379	1	1	1	0.00
28/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3979	4	4	4	0.00
28/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1770	2	2	2	500.00
28/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	4355	4	4	4	0.00
28/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	550	0	1	0	500.00
28/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	37	0	0	0	1,000.00
28/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	4261	4	4	4	0.00
28/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	3046	3	3	3	0.00
28/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	5371	5	5	5	0.00
28/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	4498	4	4	4	0.00
28/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	4403	4	4	4	0.00
28/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	4450	4	4	4	0.00
28/03/2024	2032 On 01-August-24			Bond Future	11.62	86.3691	86.0977	86.3691	0.00
28/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	914	1	1	1	0.00
28/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	930	1	1	1	0.00
28/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	898	1	1	1	0.00
28/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	3085	3	3	3	0.00
28/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	3025	3	3	3	0.00
28/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	3055	3	3	3	0.00
28/03/2024	2032 On 07-November-24			Bond Future	11.76	84.2401	83.9505	84.2401	4,260.00
28/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	1822	2	2	2	0.00
28/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	1842	2	2	2	0.00
28/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	1802	2	2	2	0.00
28/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7109	7	7	7	0.00
28/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2163	2	2	2	1,615.00
28/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	584	1	1	1	1,615.00
28/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2677	3	3	3	0.00
28/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	3055	3	3	3	0.00
28/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	3008	3	3	3	0.00
28/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	3032	3	3	3	0.00
28/03/2024	2032 On 06-February-25			Bond Future	11.90	86.0498	85.7740	86.0498	0.00
28/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2332	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
28/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	3106	3	3	3	0.00
28/03/2024	2032 On 08-May-25			Bond Future	12.07	83.6775	83.4273	83.6775	0.00
28/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	860	1	1	1	0.00
28/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5738	6	6	6	0.00
28/03/2024	2033 On 02-May-24			Bond Future	121.28	121.1319	121.2803	121.1319	2,064.00
28/03/2024	2033 On 01-August-24			Bond Future	123.97	123.8117	123.9680	123.8117	5,754.00
28/03/2024	2033 On 07-November-24			Bond Future	125.41	125.2705	125.4137	125.2705	0.00
28/03/2024	2033 On 06-February-25			Bond Future	128.17	127.9928	128.1685	127.9928	0.00
28/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3228	3	3	3	0.00
28/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/03/2024	2033 On 08-May-25			Bond Future	129.39	129.1653	129.3909	129.1653	0.00
28/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1229	1	1	1	0.00
28/03/2024	2037 On 02-May-24			Bond Future	12.72	76.0921	75.9501	76.0921	69,995.00
28/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	3	0	0	0	0.00
28/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	2	0	0	0	0.00
28/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	3	0	0	0	0.00
28/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6766	7	7	7	0.00
28/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6879	7	7	7	0.00
28/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6822	7	7	7	0.00
28/03/2024	2037 On 01-August-24			Bond Future	12.87	73.5006	73.3584	73.5006	84,501.00
28/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	575	1	1	1	0.00
28/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	562	1	1	1	0.00
28/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	587	1	1	1	1,383.00
28/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5168	5	5	5	0.00
28/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	2960	3	3	3	0.00
28/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1492	2	1	2	1,383.00
28/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	708	1	1	1	1,383.00
28/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4423	4	4	4	0.00
28/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4503	4	5	4	0.00
28/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4463	4	4	4	0.00
28/03/2024	2037 On 07-November-24			Bond Future	13.02	75.2348	75.0788	75.2348	9,175.00
28/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	1748	2	2	2	0.00
28/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	1727	2	2	2	0.00

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28/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	1769	2	2	2	0.00
28/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3883	4	4	4	0.00
28/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3942	4	4	4	0.00
28/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3913	4	4	4	0.00
28/03/2024	2037 On 06-February-25			Bond Future	13.18	72.5902	72.4486	72.5902	0.00
28/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2095	2	2	2	0.00
28/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4107	4	4	4	0.00
28/03/2024	2037 On 08-May-25			Bond Future	13.36	74.1002	73.9831	74.1002	3,975.00
28/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1156	1	1	1	0.00
28/03/2024	2037 On 08-May-25	13.35	Call	Bond Future	3346	3	3	3	7,500.00
28/03/2024	2037 On 08-May-25	13.35	Put	Bond Future	3385	3	3	3	0.00
28/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6525	7	7	7	0.00
28/03/2024	2038 On 02-May-24			Bond Future	132.00	131.9953	132.0011	131.9953	5,122.00
28/03/2024	2038 On 01-August-24			Bond Future	132.86	132.8535	132.8642	132.8535	0.00
28/03/2024	2038 On 07-November-24			Bond Future	136.02	136.0231	136.0159	136.0231	0.00
28/03/2024	2038 On 06-February-25			Bond Future	136.89	136.8643	136.8889	136.8643	0.00
28/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1659	2	2	2	0.00
28/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/03/2024	2038 On 08-May-25			Bond Future	139.83	139.7522	139.8272	139.7522	0.00
28/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	147	0	0	0	0.00
28/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
28/03/2024	2040 On 02-May-24			Bond Future	12.96	76.0243	76.0350	76.0243	132,487.00
28/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	1	0	0	0	0.00
28/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	2	0	0	0	0.00
28/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	1	0	0	0	0.00
28/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7721	8	8	8	0.00
28/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7599	8	8	8	0.00
28/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7660	8	8	8	0.00
28/03/2024	2040 On 01-August-24			Bond Future	13.11	73.1811	73.1948	73.1811	7,062.00
28/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	591	1	1	1	0.00
28/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	604	1	1	1	0.00
28/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	578	1	1	1	0.00
28/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	529	1	1	1	680.00
28/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1605	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
28/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3339	3	3	3	0.00
28/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	1777	2	2	2	7,500.00
28/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4986	5	5	5	0.00
28/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1461	2	1	2	680.00
28/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2593	3	3	3	0.00
28/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2789	3	3	3	680.00
28/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4810	5	5	5	0.00
28/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4724	5	5	5	0.00
28/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4767	5	5	5	0.00
28/03/2024	2040 On 07-November-24			Bond Future	13.26	74.9077	74.9113	74.9077	8,677.00
28/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	1909	2	2	2	0.00
28/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	1931	2	2	2	0.00
28/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	1886	2	2	2	0.00
28/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4079	4	4	4	0.00
28/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4018	4	4	4	0.00
28/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4048	4	4	4	0.00
28/03/2024	2040 On 06-February-25			Bond Future	13.42	72.0052	72.0266	72.0052	0.00
28/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2017	2	2	2	0.00
28/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4416	5	4	5	0.00
28/03/2024	2040 On 08-May-25			Bond Future	13.60	73.5024	73.5518	73.5024	0.00
28/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1251	2	1	2	0.00
28/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6199	6	6	6	0.00
28/03/2024	2044 On 02-May-24			Bond Future	13.05	72.0011	72.0643	72.0011	81,243.00
28/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	1	0	0	0	0.00
28/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	1	0	0	0	0.00
28/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	1	0	0	0	0.00
28/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1039	1	1	1	0.00
28/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	199	0	0	0	0.00
28/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	510	1	1	1	0.00
28/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2108	2	2	2	10,030.00
28/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3175	3	3	3	4,200.00
28/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1302	1	1	1	10,030.00
28/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7884	8	8	8	0.00
28/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	8009	8	8	8	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
28/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7947	8	8	8	0.00
28/03/2024	2044 On 01-August-24			Bond Future	13.19	69.1950	69.2622	69.1950	44,540.00
28/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	456	1	0	1	0.00
28/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	445	0	0	0	0.00
28/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	467	1	0	1	0.00
28/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5301	5	5	5	0.00
28/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5395	6	5	6	0.00
28/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5348	5	5	5	0.00
28/03/2024	2044 On 07-November-24			Bond Future	13.34	70.8275	70.8865	70.8275	200.00
28/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	1812	2	2	2	0.00
28/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	1790	2	2	2	0.00
28/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	1834	2	2	2	0.00
28/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4021	4	4	4	0.00
28/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4084	4	4	4	0.00
28/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4052	4	4	4	0.00
28/03/2024	2044 On 06-February-25			Bond Future	13.50	67.9626	68.0397	67.9626	0.00
28/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2255	2	2	2	0.00
28/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4674	5	5	5	0.00
28/03/2024	2044 On 08-May-25			Bond Future	13.67	69.3756	69.4802	69.3756	0.00
28/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1668	2	2	2	0.00
28/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6513	7	7	7	0.00
28/03/2024	2046 On 02-May-24			Bond Future	113.16	113.4152	113.1608	113.4152	16,295.00
28/03/2024	2046 On 01-August-24			Bond Future	115.67	115.9243	115.6684	115.9243	0.00
28/03/2024	2046 On 07-November-24			Bond Future	116.21	116.4924	116.2147	116.4924	0.00
28/03/2024	2046 On 06-February-25			Bond Future	118.77	119.0234	118.7668	119.0234	0.00
28/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4757	5	5	5	0.00
28/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/03/2024	2046 On 08-May-25			Bond Future	119.07	119.2886	119.0696	119.2886	0.00
28/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2900	3	3	3	0.00
28/03/2024	2050 On 02-May-24			Bond Future	114.49	114.6777	114.4901	114.6777	14,597.00
28/03/2024	2050 On 01-August-24			Bond Future	114.73	114.9181	114.7306	114.9181	0.00
28/03/2024	2050 On 07-November-24			Bond Future	117.45	117.6599	117.4520	117.6599	0.00
28/03/2024	2050 On 06-February-25			Bond Future	117.67	117.8597	117.6749	117.8597	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
28/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2075	2	2	2	0.00
28/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/03/2024	2050 On 08-May-25			Bond Future	120.20	120.3462	120.2005	120.3462	0.00
28/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
28/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	960	1	1	1	0.00
28/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	AL37 On 02-May-24			Index Future	931.12	933.6020	931.1200	933.6020	0.00
28/03/2024	AL37 On 01-August-24			Index Future	951.53	954.0270	951.5250	954.0270	0.00
28/03/2024	AL37 On 07-November-24			Index Future	973.85	976.5470	973.8540	976.5470	0.00
28/03/2024	AL37 On 06-February-25			Index Future	995.03	997.5500	995.0270	997.5500	0.00
28/03/2024	AL37 On 08-May-25			Index Future	1016.19	1018.4070	1016.1910	1018.4070	0.00
28/03/2024	AL7T On 02-May-24			Index Future	1069.06	1071.9910	1069.0610	1071.9910	0.00
28/03/2024	AL7T On 01-August-24			Index Future	1092.49	1095.4430	1092.4890	1095.4430	0.00
28/03/2024	AL7T On 07-November-24			Index Future	1118.13	1121.3020	1118.1260	1121.3020	0.00
28/03/2024	AL7T On 06-February-25			Index Future	1142.44	1145.4180	1142.4360	1145.4180	0.00
28/03/2024	AL7T On 08-May-25			Index Future	1166.74	1169.3670	1166.7350	1169.3670	0.00
28/03/2024	ALBI On 02-May-24			Index Future	930.82	931.9570	930.8150	931.9570	91.00
28/03/2024	ALBI On 01-August-24			Index Future	951.21	952.3460	951.2120	952.3460	0.00
28/03/2024	ALBI On 07-November-24			Index Future	973.54	974.8270	973.5350	974.8270	0.00
28/03/2024	ALBI On 06-February-25			Index Future	994.70	995.7930	994.7010	995.7930	0.00
28/03/2024	ALBI On 08-May-25			Index Future	1015.86	1016.6130	1015.8580	1016.6130	0.00
28/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C035 On 28-February-35			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
28/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	ES33 On 02-May-24			Bond Future	13.12	71.3645	71.2469	71.3645	0.00
28/03/2024	ES33 On 01-August-24			Bond Future	13.29	72.9433	72.8257	72.9433	0.00
28/03/2024	ES33 On 07-November-24			Bond Future	13.50	70.8803	70.7500	70.8803	0.00
28/03/2024	ES33 On 06-February-25			Bond Future	13.70	72.4188	72.3026	72.4188	0.00
28/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
28/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1429	1	1	1	0.00
28/03/2024	ES33 On 08-May-25			Bond Future	13.93	70.1411	70.0487	70.1411	0.00
28/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
28/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4723	5	5	5	0.00
28/03/2024	ES42 On 02-May-24			Bond Future	13.46	66.9564	66.9669	66.9564	0.00
28/03/2024	ES42 On 01-August-24			Bond Future	13.61	68.4377	68.4509	68.4377	0.00
28/03/2024	ES42 On 07-November-24			Bond Future	13.79	65.8017	65.8058	65.8017	0.00
28/03/2024	ES42 On 06-February-25			Bond Future	13.96	67.2285	67.2488	67.2285	0.00
28/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
28/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1145	1	1	1	0.00
28/03/2024	ES42 On 08-May-25			Bond Future	14.15	64.3754	64.4211	64.3754	0.00
28/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
28/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4210	4	4	4	0.00
28/03/2024	GOVI On 02-May-24			GOVI	917.08	918.2710	917.0810	918.2710	730.00
28/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	339090	33	34	33	0.00
28/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	338990	33	34	33	0.00
28/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	338890	33	34	33	0.00
28/03/2024	GOVI On 01-August-24			GOVI	937.18	938.3610	937.1780	938.3610	0.00
28/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	62120	5	6	5	0.00
28/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	62020	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
28/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	61920	5	6	5	0.00
28/03/2024	GOVI On 07-November-24			GOVI	959.17	960.5120	959.1710	960.5120	0.00
28/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	103810	12	10	12	0.00
28/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	103710	12	10	12	0.00
28/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	103910	12	10	12	0.00
28/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 06-February-25			GOVI	980.03	981.1700	980.0250	981.1700	0.00
28/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	80250	9	8	9	0.00
28/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 08-May-25			GOVI	1000.87	1001.6840	1000.8700	1001.6840	0.00
28/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
28/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	211300	20	21	20	0.00
28/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2024	IGOV On 02-May-24			Index Future	346.86	347.1490	346.8570	347.1490	593.00
28/03/2024	IGOV On 01-August-24			Index Future	354.54	354.8280	354.5430	354.8280	0.00
28/03/2024	IGOV On 07-November-24			Index Future	362.95	363.2940	362.9530	363.2940	0.00
28/03/2024	IGOV On 06-February-25			Index Future	370.93	371.1890	370.9250	371.1890	0.00
28/03/2024	IGOV On 08-May-25			Index Future	378.89	379.0290	378.8940	379.0290	0.00
28/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
28/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
28/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6470	91.6470	91.6470	0.00
28/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	91.6520	91.6510	91.6520	0.00
28/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6590	91.6600	91.6590	0.00
28/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6620	91.6620	91.6620	0.00
28/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6700	91.6690	91.6700	0.00
28/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.6920	91.6920	91.6920	0.00
28/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.27	91.7310	91.7320	91.7310	0.00
28/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.10	91.9010	91.8970	91.9010	0.00
28/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.04	91.9620	91.9620	91.9620	0.00
28/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.88	92.1170	92.1170	92.1170	0.00
28/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.85	92.1470	92.1470	92.1470	0.00
28/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.94	92.0610	92.0570	92.0610	0.00
28/03/2024	R035 On 02-May-24			Bond Future	12.33	81.5001	81.3055	81.5001	161,953.00
28/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	8	0	0	0	0.00
28/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	9	0	0	0	0.00
28/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	8	0	0	0	0.00
28/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	6014	6	6	6	0.00
28/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5904	6	6	6	0.00
28/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5959	6	6	6	0.00
28/03/2024	R035 On 01-August-24			Bond Future	12.46	83.2832	83.0872	83.2832	0.00
28/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	713	1	1	1	0.00
28/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	728	1	1	1	0.00
28/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	699	1	1	1	0.00
28/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	4079	4	4	4	0.00
28/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	4003	4	4	4	0.00
28/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	4041	4	4	4	0.00
28/03/2024	R035 On 07-November-24			Bond Future	12.61	80.7330	80.5212	80.7330	14,838.00
28/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	1745	2	2	2	0.00
28/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	1766	2	2	2	0.00
28/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	1724	2	2	2	0.00
28/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3907	4	4	4	0.00
28/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3849	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
28/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3878	4	4	4	0.00
28/03/2024	R035 On 06-February-25			Bond Future	12.78	82.4675	82.2704	82.4675	0.00
28/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2190	2	2	2	0.00
28/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3940	4	4	4	0.00
28/03/2024	R035 On 08-May-25			Bond Future	12.95	79.6711	79.4996	79.6711	0.00
28/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1030	1	1	1	0.00
28/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6657	7	7	7	0.00
28/03/2024	R053 On 02-May-24			Bond Future	12.93	91.3695	91.3474	91.3695	5,189.00
28/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	1959	2	2	2	0.00
28/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	1919	2	2	2	0.00
28/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	1999	2	2	2	0.00
28/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1228	1	1	1	0.00
28/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1283	1	1	1	0.00
28/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1256	1	1	1	0.00
28/03/2024	R053 On 01-August-24			Bond Future	13.06	93.3685	93.3493	93.3685	0.00
28/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3266	3	3	3	0.00
28/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3304	3	3	3	0.00
28/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3228	3	3	3	0.00
28/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2743	3	3	3	0.00
28/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2686	3	3	3	0.00
28/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2714	3	3	3	0.00
28/03/2024	R053 On 07-November-24			Bond Future	13.21	89.6995	89.6671	89.6995	0.00
28/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2598	3	3	3	0.00
28/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2569	3	3	3	0.00
28/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2628	3	3	3	0.00
28/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5324	5	5	5	0.00
28/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5404	5	5	5	0.00
28/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5364	5	5	5	0.00
28/03/2024	R053 On 06-February-25			Bond Future	13.36	91.6255	91.6141	91.6255	0.00
28/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3184	3	3	3	0.00
28/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5950	6	6	6	0.00
28/03/2024	R053 On 08-May-25			Bond Future	13.52	87.6632	87.6850	87.6632	0.00
28/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2407	3	2	3	0.00
28/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8289	9	8	9	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
28/03/2024	R186 On 02-May-24			Bond Future	9.29	106.7442	106.7006	106.7442	92,736.00
28/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1140	1	1	1	2,030.00
28/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2558	3	3	3	0.00
28/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	16	0	0	0	2,030.00
28/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	121	0	0	0	0.00
28/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	3026	3	3	3	0.00
28/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	3075	3	3	3	0.00
28/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	3051	3	3	3	0.00
28/03/2024	R186 On 01-August-24			Bond Future	9.33	103.7715	103.7307	103.7715	0.00
28/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	188	0	0	0	0.00
28/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	183	0	0	0	0.00
28/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	194	0	0	0	0.00
28/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1549	2	2	2	0.00
28/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1582	2	2	2	0.00
28/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1566	2	2	2	0.00
28/03/2024	R186 On 07-November-24			Bond Future	9.40	106.2206	106.1643	106.2206	35,645.00
28/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	665	1	1	1	0.00
28/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	675	1	1	1	0.00
28/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	655	1	1	1	0.00
28/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1175	1	1	1	0.00
28/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1156	1	1	1	0.00
28/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1165	1	1	1	0.00
28/03/2024	R186 On 06-February-25			Bond Future	9.49	103.1874	103.1547	103.1874	0.00
28/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	605	1	1	1	0.00
28/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1389	1	1	1	0.00
28/03/2024	R186 On 08-May-25			Bond Future	9.65	105.3374	105.3426	105.3374	0.00
28/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	277	0	0	0	0.00
28/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	2033	2	2	2	0.00
28/03/2024	R202 On 02-May-24			Bond Future	259.10	259.0892	259.0997	259.0892	4,848.00
28/03/2024	R202 On 01-August-24			Bond Future	259.76	259.7435	259.7639	259.7435	0.00
28/03/2024	R202 On 07-November-24			Bond Future	265.93	265.9409	265.9260	265.9409	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
28/03/2024	R202 On 06-February-25			Bond Future	266.55	266.5073	266.5543	266.5073	0.00
28/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	236	0	0	0	0.00
28/03/2024	R202 On 08-May-25			Bond Future	272.28	272.1312	272.2765	272.1312	0.00
28/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	33	0	0	0	0.00
28/03/2024	R209 On 02-May-24			Bond Future	12.41	62.9605	62.8337	62.9605	13,217.00
28/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	3	0	0	0	0.00
28/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	4	0	0	0	0.00
28/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	3	0	0	0	0.00
28/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5826	6	6	6	0.00
28/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5726	6	6	6	0.00
28/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5776	6	6	6	0.00
28/03/2024	R209 On 01-August-24			Bond Future	12.53	64.3379	64.2107	64.3379	1,690.00
28/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	532	1	1	1	0.00
28/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	543	1	1	1	0.00
28/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	520	1	1	1	0.00
28/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3905	4	4	4	0.00
28/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3834	4	4	4	0.00
28/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3869	4	4	4	0.00
28/03/2024	R209 On 07-November-24			Bond Future	12.67	62.6992	62.5603	62.6992	5,237.00
28/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1513	2	2	2	0.00
28/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1495	2	1	2	0.00
28/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1532	2	2	2	0.00
28/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3459	3	3	3	0.00
28/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3511	3	4	3	0.00
28/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3485	3	3	3	0.00
28/03/2024	R209 On 06-February-25			Bond Future	12.81	64.0461	63.9191	64.0461	0.00
28/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	1928	2	2	2	0.00
28/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3516	3	4	3	0.00
28/03/2024	R209 On 08-May-25			Bond Future	12.97	62.2250	62.1187	62.2250	0.00
28/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1031	1	1	1	0.00
28/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5692	6	6	6	0.00
28/03/2024	R210 On 02-May-24			Bond Future	233.32	233.3621	233.3244	233.3621	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R210 On 01-August-24			Bond Future	238.49	238.5247	238.4950	238.5247	300.00
28/03/2024	R210 On 07-November-24			Bond Future	240.82	240.8843	240.8214	240.8843	0.00
28/03/2024	R210 On 06-February-25			Bond Future	246.11	246.1186	246.1107	246.1186	0.00
28/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6501	7	7	7	0.00
28/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/03/2024	R210 On 08-May-25			Bond Future	247.99	247.9087	247.9896	247.9087	0.00
28/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	40	0	0	0	0.00
28/03/2024	R213 On 02-May-24			Bond Future	11.13	82.1710	81.9276	82.1710	25,843.00
28/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	15	0	0	0	0.00
28/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	13	0	0	0	0.00
28/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	16	0	0	0	0.00
28/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3496	3	3	3	0.00
28/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3580	3	4	3	0.00
28/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3538	3	4	3	0.00
28/03/2024	R213 On 01-August-24			Bond Future	11.23	83.9687	83.7230	83.9687	0.00
28/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	975	1	1	1	0.00
28/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	959	1	1	1	0.00
28/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	943	1	1	1	0.00
28/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2440	2	2	2	0.00
28/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2415	2	2	2	0.00
28/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2390	2	2	2	0.00
28/03/2024	R213 On 07-November-24			Bond Future	11.36	82.3889	82.1261	82.3889	10,002.00
28/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	1861	2	2	2	0.00
28/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	1881	2	2	2	0.00
28/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	1842	2	2	2	0.00
28/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2443	2	2	2	0.00
28/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2404	2	2	2	0.00
28/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2423	2	2	2	0.00
28/03/2024	R213 On 06-February-25			Bond Future	11.51	84.1596	83.9106	84.1596	0.00
28/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2156	2	2	2	0.00
28/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2742	3	3	3	0.00
28/03/2024	R213 On 08-May-25			Bond Future	11.66	82.3538	82.1298	82.3538	0.00
28/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	837	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
28/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	5097	5	5	5	0.00
28/03/2024	R214 On 02-May-24			Bond Future	12.77	58.2200	58.2275	58.2200	23,326.00
28/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	2	0	0	0	0.00
28/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	2	0	0	0	0.00
28/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	2	0	0	0	0.00
28/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3367	3	3	3	0.00
28/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1267	1	1	1	0.00
28/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	116	0	0	0	8,000.00
28/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	127	0	0	0	5,110.00
28/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3035	3	3	3	0.00
28/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	812	1	1	1	13,110.00
28/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3121	3	3	3	0.00
28/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	159	0	0	0	13,110.00
28/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6330	6	6	6	0.00
28/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6226	6	6	6	0.00
28/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6278	6	6	6	0.00
28/03/2024	R214 On 01-August-24			Bond Future	12.89	59.4936	59.5036	59.4936	0.00
28/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	568	1	1	1	0.00
28/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	544	1	1	1	0.00
28/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	556	1	1	1	0.00
28/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3842	4	4	4	0.00
28/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3878	4	4	4	0.00
28/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3806	4	4	4	0.00
28/03/2024	R214 On 07-November-24			Bond Future	13.03	57.5905	57.5926	57.5905	0.00
28/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1590	2	2	2	0.00
28/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1571	2	2	2	0.00
28/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1609	2	2	2	0.00
28/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3408	4	3	4	0.00
28/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3461	4	3	4	0.00
28/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3434	4	3	4	0.00
28/03/2024	R214 On 06-February-25			Bond Future	13.17	58.8277	58.8436	58.8277	0.00
28/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1763	2	2	2	0.00
28/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3760	4	4	4	0.00
28/03/2024	R214 On 08-May-25			Bond Future	13.31	56.7468	56.7843	56.7468	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
28/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1202	1	1	1	0.00
28/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5232	5	5	5	0.00
28/03/2024	R248 On 02-May-24			Bond Future	12.96	70.7108	70.7743	70.7108	245,910.00
28/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
28/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	210	0	0	0	0.00
28/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	1851	2	2	2	0.00
28/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	776	1	1	1	0.00
28/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3278	3	3	3	0.00
28/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9242	9	9	9	0.00
28/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8846	9	9	9	0.00
28/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8715	9	9	9	0.00
28/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8781	9	9	9	0.00
28/03/2024	R248 On 01-August-24			Bond Future	13.08	72.2578	72.3253	72.2578	13,000.00
28/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	591	1	1	1	0.00
28/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	605	1	1	1	0.00
28/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	578	1	1	1	0.00
28/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4892	5	5	5	0.00
28/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4802	5	5	5	0.00
28/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4847	5	5	5	0.00
28/03/2024	R248 On 07-November-24			Bond Future	13.23	69.5110	69.5703	69.5110	0.00
28/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	1856	2	2	2	0.00
28/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	1879	2	2	2	0.00
28/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	1834	2	2	2	0.00
28/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4221	4	4	4	0.00
28/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4157	4	4	4	0.00
28/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4189	4	4	4	0.00
28/03/2024	R248 On 06-February-25			Bond Future	13.38	71.0041	71.0814	71.0041	0.00
28/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	1853	2	2	2	0.00
28/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5388	6	5	6	0.00
28/03/2024	R248 On 08-May-25			Bond Future	13.54	68.0316	68.1361	68.0316	0.00
28/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	1799	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
28/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6719	7	7	7	0.00
28/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00