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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/03/2024 TO: 20/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	2025 On 02-May-24			Bond Future	179.02	178.8932	179.0206	178.8932	9,075.00
20/03/2024	2025 On 01-August-24			Bond Future	181.15	181.0234	181.1534	181.0234	0.00
20/03/2024	2025 On 07-November-24			Bond Future	185.47	185.3390	185.4726	185.3390	0.00
20/03/2024	2029 On 02-May-24			Bond Future	128.63	128.4604	128.6265	128.4604	7,165.00
20/03/2024	2029 On 01-August-24			Bond Future	131.48	131.3057	131.4755	131.3057	728.00
20/03/2024	2029 On 07-November-24			Bond Future	133.21	133.0383	133.2122	133.0383	0.00
20/03/2024	2029 On 06-February-25			Bond Future	136.10	135.9179	136.0961	135.9179	0.00
20/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3696	4	4	4	0.00
20/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
20/03/2024	2029 On 08-May-25			Bond Future	137.53	137.3527	137.5345	137.3527	0.00
20/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	315	0	0	0	0.00
20/03/2024	2030 On 02-May-24			Bond Future	10.46	91.4980	91.6845	91.4980	127,352.00
20/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	103	0	0	0	0.00
20/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	98	0	0	0	0.00
20/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	109	0	0	0	0.00
20/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	405	0	0	0	1,000.00
20/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5631	5	6	5	0.00
20/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	43	0	0	0	1,000.00
20/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1838	2	2	2	1,080.00
20/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7198	7	7	7	0.00
20/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1296	1	1	1	500.00
20/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2770	3	3	3	500.00
20/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9879	10	10	10	0.00
20/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
20/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	219	0	0	0	0.00
20/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	677	1	1	1	0.00
20/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
20/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	440	1	0	1	0.00
20/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1613	2	2	2	0.00
20/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	23	0	0	0	1,000.00
20/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3288	3	3	3	0.00
20/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2654	3	3	3	0.00
20/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2726	3	3	3	0.00
20/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2690	3	3	3	0.00
20/03/2024	2030 On 01-August-24			Bond Future	10.56	89.4965	89.6871	89.4965	0.00
20/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1247	1	1	1	0.00
20/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1229	1	1	1	0.00
20/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1265	1	1	1	0.00
20/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1901	2	2	2	0.00
20/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1942	2	2	2	0.00
20/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1922	2	2	2	0.00
20/03/2024	2030 On 07-November-24			Bond Future	10.66	91.6066	91.8020	91.6066	1,650.00
20/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2296	2	2	2	0.00
20/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2275	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
20/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2317	2	2	2	0.00
20/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1946	2	2	2	0.00
20/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1977	2	2	2	0.00
20/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1961	2	2	2	0.00
20/03/2024	2030 On 06-February-25			Bond Future	10.78	89.5570	89.7569	89.5570	0.00
20/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2173	2	2	2	0.00
20/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2523	3	3	3	0.00
20/03/2024	2030 On 08-May-25			Bond Future	10.94	91.4174	91.6219	91.4174	0.00
20/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1040	1	1	1	0.00
20/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4571	4	5	4	0.00
20/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1536	1	2	1	1,640.00
20/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1526	2	2	2	1,640.00
20/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3681	4	4	4	0.00
20/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4516	5	5	5	0.00
20/03/2024	2032 On 02-May-24			Bond Future	11.31	84.9366	85.1062	84.9366	128,773.00
20/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	25	0	0	0	0.00
20/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	27	0	0	0	0.00
20/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	23	0	0	0	0.00
20/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	4	0	0	0	1,000.00
20/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	194	0	0	0	1,000.00
20/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6936	7	7	7	0.00
20/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2596	2	3	2	0.00
20/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	757	1	1	1	0.00
20/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	30	0	0	0	500.00
20/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1103	1	1	1	1,550.00
20/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	55	0	0	0	1,550.00
20/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8739	9	9	9	0.00
20/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	35	0	0	0	500.00
20/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	514	0	1	0	500.00
20/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8063	8	8	8	0.00
20/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	922	1	1	1	0.00
20/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	2	0	0	0	8,500.00
20/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1060	1	1	1	17,000.00
20/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4813	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
20/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	13	0	0	0	500.00
20/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1533	2	2	2	0.00
20/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
20/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	920	1	1	1	0.00
20/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3159	3	3	3	0.00
20/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1218	1	1	1	500.00
20/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3521	4	4	4	0.00
20/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	339	0	0	0	500.00
20/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	25	0	0	0	1,000.00
20/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3429	4	3	4	0.00
20/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2295	2	2	2	0.00
20/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4519	5	5	5	0.00
20/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3659	4	4	4	0.00
20/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3567	4	4	4	0.00
20/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3613	4	4	4	0.00
20/03/2024	2032 On 01-August-24			Bond Future	11.42	86.7971	86.9705	86.7971	0.00
20/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1318	1	1	1	0.00
20/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1338	1	1	1	0.00
20/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1299	1	1	1	0.00
20/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2613	3	3	3	0.00
20/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2560	3	3	3	0.00
20/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2587	3	3	3	0.00
20/03/2024	2032 On 07-November-24			Bond Future	11.55	84.6765	84.8542	84.6765	1,578.00
20/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2375	2	2	2	0.00
20/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2398	2	2	2	0.00
20/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2353	2	2	2	0.00
20/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8015	8	8	8	0.00
20/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2754	3	3	3	1,615.00
20/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	586	1	1	1	1,615.00
20/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2364	2	2	2	0.00
20/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2703	3	3	3	0.00
20/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2661	3	3	3	0.00
20/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2682	3	3	3	0.00
20/03/2024	2032 On 06-February-25			Bond Future	11.69	86.4881	86.6699	86.4881	0.00
20/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2877	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
20/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2755	3	3	3	0.00
20/03/2024	2032 On 08-May-25			Bond Future	11.85	84.1205	84.3065	84.1205	0.00
20/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1342	1	1	1	0.00
20/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5340	5	5	5	0.00
20/03/2024	2033 On 02-May-24			Bond Future	121.16	120.7896	121.1611	120.7896	2,064.00
20/03/2024	2033 On 01-August-24			Bond Future	123.84	123.4650	123.8448	123.4650	5,754.00
20/03/2024	2033 On 07-November-24			Bond Future	125.30	124.9138	125.3027	124.9138	0.00
20/03/2024	2033 On 06-February-25			Bond Future	128.02	127.6177	128.0155	127.6177	0.00
20/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3076	3	3	3	0.00
20/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/03/2024	2033 On 08-May-25			Bond Future	129.18	128.7771	129.1831	128.7771	0.00
20/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1437	2	1	2	0.00
20/03/2024	2037 On 02-May-24			Bond Future	12.49	76.7934	77.1380	76.7934	69,897.00
20/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	25	0	0	0	0.00
20/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	24	0	0	0	0.00
20/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	27	0	0	0	0.00
20/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5602	6	6	6	0.00
20/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5712	6	6	6	0.00
20/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5657	6	6	6	0.00
20/03/2024	2037 On 01-August-24			Bond Future	12.62	74.2195	74.5716	74.2195	84,501.00
20/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1086	1	1	1	0.00
20/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1068	1	1	1	0.00
20/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1104	1	1	1	1,383.00
20/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6303	6	6	6	0.00
20/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3964	4	4	4	0.00
20/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1282	1	1	1	1,383.00
20/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	630	1	1	1	1,383.00
20/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3727	4	4	4	0.00
20/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3796	4	4	4	0.00
20/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3761	4	4	4	0.00
20/03/2024	2037 On 07-November-24			Bond Future	12.76	75.9691	76.3297	75.9691	9,175.00
20/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2502	2	3	2	0.00
20/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2477	2	2	2	0.00

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20/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2527	2	3	2	0.00
20/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3390	4	3	4	0.00
20/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3441	4	3	4	0.00
20/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3415	4	3	4	0.00
20/03/2024	2037 On 06-February-25			Bond Future	12.92	73.3335	73.7022	73.3335	0.00
20/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2920	3	3	3	0.00
20/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3678	4	4	4	0.00
20/03/2024	2037 On 08-May-25			Bond Future	13.09	74.8549	75.2316	74.8549	0.00
20/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1785	2	2	2	0.00
20/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5905	6	6	6	0.00
20/03/2024	2038 On 02-May-24			Bond Future	132.07	131.3489	132.0743	131.3489	5,122.00
20/03/2024	2038 On 01-August-24			Bond Future	132.94	132.1970	132.9381	132.1970	0.00
20/03/2024	2038 On 07-November-24			Bond Future	136.11	135.3484	136.1076	135.3484	0.00
20/03/2024	2038 On 06-February-25			Bond Future	136.94	136.1653	136.9407	136.1653	0.00
20/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1711	1	2	1	0.00
20/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/03/2024	2038 On 08-May-25			Bond Future	139.82	139.0312	139.8234	139.0312	0.00
20/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	143	0	0	0	0.00
20/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	1	0	1	0.00
20/03/2024	2040 On 02-May-24			Bond Future	12.77	76.7312	77.0383	76.7312	132,625.00
20/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	14	0	0	0	0.00
20/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	15	0	0	0	0.00
20/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	13	0	0	0	0.00
20/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6730	7	7	7	0.00
20/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6609	7	7	7	0.00
20/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6669	7	7	7	0.00
20/03/2024	2040 On 01-August-24			Bond Future	12.91	73.9054	74.2194	73.9054	7,062.00
20/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	993	1	1	1	0.00
20/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1011	1	1	1	0.00
20/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	975	1	1	1	0.00
20/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	907	1	1	1	680.00
20/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2262	2	2	2	0.00
20/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	4190	4	4	4	0.00
20/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2462	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
20/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4339	5	4	5	0.00
20/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1288	1	1	1	680.00
20/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2254	2	2	2	0.00
20/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2422	3	2	3	680.00
20/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4183	4	4	4	0.00
20/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4106	4	4	4	0.00
20/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4145	4	4	4	0.00
20/03/2024	2040 On 07-November-24			Bond Future	13.06	75.6476	75.9691	75.6476	8,677.00
20/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2612	2	3	2	0.00
20/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2638	2	3	2	0.00
20/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2586	2	3	2	0.00
20/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3721	4	4	4	0.00
20/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3667	4	4	4	0.00
20/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3694	4	4	4	0.00
20/03/2024	2040 On 06-February-25			Bond Future	13.21	72.7544	73.0830	72.7544	0.00
20/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2757	3	3	3	0.00
20/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4099	4	4	4	0.00
20/03/2024	2040 On 08-May-25			Bond Future	13.39	74.2631	74.5990	74.2631	0.00
20/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2078	2	2	2	0.00
20/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5978	6	6	6	0.00
20/03/2024	2044 On 02-May-24			Bond Future	12.89	72.6254	72.9036	72.6254	79,421.00
20/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	8	0	0	0	0.00
20/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	7	0	0	0	0.00
20/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	8	0	0	0	0.00
20/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1643	2	2	2	0.00
20/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	474	0	0	0	0.00
20/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	956	1	1	1	0.00
20/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1715	2	2	2	10,030.00
20/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2611	3	3	3	4,200.00
20/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1067	1	1	1	10,030.00
20/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7052	7	7	7	0.00
20/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7176	7	7	7	0.00
20/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7114	7	7	7	0.00
20/03/2024	2044 On 01-August-24			Bond Future	13.03	69.8349	70.1192	69.8349	42,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	764	1	1	1	0.00
20/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	749	1	1	1	0.00
20/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	779	1	1	1	0.00
20/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4757	5	5	5	0.00
20/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4842	5	5	5	0.00
20/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4800	5	5	5	0.00
20/03/2024	2044 On 07-November-24			Bond Future	13.17	71.4810	71.7722	71.4810	0.00
20/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2436	2	2	2	0.00
20/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2411	2	2	2	0.00
20/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2461	2	2	2	0.00
20/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3763	4	4	4	0.00
20/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3819	4	4	4	0.00
20/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3790	4	4	4	0.00
20/03/2024	2044 On 06-February-25			Bond Future	13.32	68.6239	68.9216	68.6239	0.00
20/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2704	3	3	3	0.00
20/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4241	4	4	4	0.00
20/03/2024	2044 On 08-May-25			Bond Future	13.49	70.0467	70.3510	70.0467	0.00
20/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2015	2	2	2	0.00
20/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5989	6	6	6	0.00
20/03/2024	2046 On 02-May-24			Bond Future	113.31	113.1486	113.3104	113.1486	16,295.00
20/03/2024	2046 On 01-August-24			Bond Future	115.82	115.6547	115.8203	115.6547	0.00
20/03/2024	2046 On 07-November-24			Bond Future	116.38	116.2155	116.3846	116.2155	0.00
20/03/2024	2046 On 06-February-25			Bond Future	118.90	118.7302	118.9035	118.7302	0.00
20/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4893	5	5	5	0.00
20/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/03/2024	2046 On 08-May-25			Bond Future	119.16	118.9856	119.1619	118.9856	0.00
20/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
20/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2808	3	3	3	0.00
20/03/2024	2050 On 02-May-24			Bond Future	114.94	113.7965	114.9395	113.7965	14,597.00
20/03/2024	2050 On 01-August-24			Bond Future	115.19	114.0210	115.1892	114.0210	0.00
20/03/2024	2050 On 07-November-24			Bond Future	117.94	116.7391	117.9355	116.7391	0.00
20/03/2024	2050 On 06-February-25			Bond Future	118.13	116.9109	118.1327	116.9109	0.00
20/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2533	1	3	1	0.00
20/03/2024	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
20/03/2024	2050 On 08-May-25			Bond Future	120.62	119.3711	120.6193	119.3711	0.00
20/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
20/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	541	2	1	2	0.00
20/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	AL37 On 02-May-24			Index Future	939.08	937.1630	939.0790	937.1630	0.00
20/03/2024	AL37 On 01-August-24			Index Future	959.65	957.6910	959.6500	957.6910	0.00
20/03/2024	AL37 On 07-November-24			Index Future	982.29	980.2820	982.2900	980.2820	0.00
20/03/2024	AL37 On 06-February-25			Index Future	1003.34	1001.2860	1003.3410	1001.2860	0.00
20/03/2024	AL37 On 08-May-25			Index Future	1024.28	1022.1740	1024.2750	1022.1740	0.00
20/03/2024	AL7T On 02-May-24			Index Future	1082.70	1079.5170	1082.7040	1079.5170	0.00
20/03/2024	AL7T On 01-August-24			Index Future	1106.42	1103.1640	1106.4200	1103.1640	0.00
20/03/2024	AL7T On 07-November-24			Index Future	1132.52	1129.1870	1132.5230	1129.1870	0.00
20/03/2024	AL7T On 06-February-25			Index Future	1156.79	1153.3810	1156.7930	1153.3810	0.00
20/03/2024	AL7T On 08-May-25			Index Future	1180.93	1177.4420	1180.9300	1177.4420	0.00
20/03/2024	ALBI On 02-May-24			Index Future	940.45	937.6900	940.4500	937.6900	94.00
20/03/2024	ALBI On 01-August-24			Index Future	961.05	958.2290	961.0500	958.2290	0.00
20/03/2024	ALBI On 07-November-24			Index Future	983.72	980.8330	983.7230	980.8330	0.00
20/03/2024	ALBI On 06-February-25			Index Future	1004.80	1001.8490	1004.8040	1001.8490	0.00
20/03/2024	ALBI On 08-May-25			Index Future	1025.77	1022.7490	1025.7700	1022.7490	0.00
20/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	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
20/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	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
20/03/2024	ES33 On 02-May-24			Bond Future	12.91	72.0282	72.1438	72.0282	0.00
20/03/2024	ES33 On 01-August-24			Bond Future	13.07	73.6236	73.7417	73.6236	0.00
20/03/2024	ES33 On 07-November-24			Bond Future	13.26	71.5754	71.6965	71.5754	0.00
20/03/2024	ES33 On 06-February-25			Bond Future	13.46	73.1226	73.2466	73.1226	0.00
20/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
20/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	485	1	0	1	0.00
20/03/2024	ES33 On 08-May-25			Bond Future	13.68	70.8558	70.9828	70.8558	0.00
20/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
20/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3789	4	4	4	0.00
20/03/2024	ES42 On 02-May-24			Bond Future	13.30	67.3533	67.7617	67.3533	0.00
20/03/2024	ES42 On 01-August-24			Bond Future	13.44	68.8450	69.2625	68.8450	0.00
20/03/2024	ES42 On 07-November-24			Bond Future	13.61	66.2172	66.6450	66.2172	0.00
20/03/2024	ES42 On 06-February-25			Bond Future	13.78	67.6469	68.0841	67.6469	0.00
20/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
20/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	309	1	0	1	0.00
20/03/2024	ES42 On 08-May-25			Bond Future	13.96	64.7988	65.2456	64.7988	0.00
20/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
20/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3385	4	3	4	0.00
20/03/2024	GOVI On 02-May-24			GOVI	926.67	924.0150	926.6700	924.0150	730.00
20/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	243200	27	24	27	0.00
20/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	243100	27	24	27	0.00
20/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	243000	27	24	27	0.00
20/03/2024	GOVI On 01-August-24			GOVI	946.97	944.2550	946.9690	944.2550	0.00
20/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	35990	1	4	1	0.00
20/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	35890	1	4	1	0.00
20/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	35790	1	4	1	0.00
20/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 07-November-24			GOVI	969.31	966.5300	969.3090	966.5300	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
20/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	205190	18	21	18	0.00
20/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	205090	18	21	18	0.00
20/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	205290	18	21	18	0.00
20/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 06-February-25			GOVI	990.08	987.2390	990.0820	987.2390	0.00
20/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	180820	15	18	15	0.00
20/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 08-May-25			GOVI	1010.74	1007.8340	1010.7400	1007.8340	0.00
20/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
20/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	112600	14	11	14	0.00
20/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2024	IGOV On 02-May-24			Index Future	347.23	345.8450	347.2270	345.8450	593.00
20/03/2024	IGOV On 01-August-24			Index Future	354.92	353.5050	354.9180	353.5050	0.00
20/03/2024	IGOV On 07-November-24			Index Future	363.38	361.9330	363.3810	361.9330	0.00
20/03/2024	IGOV On 06-February-25			Index Future	371.25	369.7680	371.2490	369.7680	0.00
20/03/2024	IGOV On 08-May-25			Index Future	379.08	377.5610	379.0750	377.5610	0.00
20/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	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
20/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
20/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6620	91.6600	0.00
20/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6600	91.6700	91.6600	0.00
20/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
20/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.27	91.7300	91.7350	91.7300	0.00
20/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.08	91.9200	91.9200	91.9200	0.00
20/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.99	92.0000	92.0150	92.0000	0.00
20/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.88	92.1000	92.1200	92.1000	0.00
20/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
20/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.94	92.0600	92.0600	92.0600	0.00
20/03/2024	R035 On 02-May-24			Bond Future	12.07	82.2397	82.5857	82.2397	161,862.00
20/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	62	0	0	0	0.00
20/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	65	0	0	0	0.00
20/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	59	0	0	0	0.00
20/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4786	5	5	5	0.00
20/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4681	5	5	5	0.00
20/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4733	5	5	5	0.00
20/03/2024	R035 On 01-August-24			Bond Future	12.19	84.0412	84.3948	84.0412	0.00
20/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1309	1	1	1	0.00
20/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1329	1	1	1	0.00
20/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1288	1	1	1	0.00
20/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3361	4	3	4	0.00
20/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3297	4	3	4	0.00
20/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3329	4	3	4	0.00
20/03/2024	R035 On 07-November-24			Bond Future	12.34	81.5073	81.8695	81.5073	14,838.00
20/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2522	2	3	2	0.00
20/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2547	2	3	2	0.00
20/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2497	2	2	2	0.00
20/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3331	4	3	4	0.00
20/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3281	3	3	3	0.00
20/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3306	4	3	4	0.00
20/03/2024	R035 On 06-February-25			Bond Future	12.49	83.2513	83.6215	83.2513	0.00
20/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3061	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
20/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3460	4	3	4	0.00
20/03/2024	R035 On 08-May-25			Bond Future	12.66	80.4668	80.8451	80.4668	0.00
20/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1663	2	2	2	0.00
20/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5944	6	6	6	0.00
20/03/2024	R053 On 02-May-24			Bond Future	12.77	91.8447	92.4567	91.8447	5,189.00
20/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2769	2	3	2	0.00
20/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2723	2	3	2	0.00
20/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2816	2	3	2	0.00
20/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	935	1	1	1	0.00
20/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	977	1	1	1	0.00
20/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	956	1	1	1	0.00
20/03/2024	R053 On 01-August-24			Bond Future	12.89	93.8565	94.4820	93.8565	0.00
20/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	4003	4	4	4	0.00
20/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	4045	4	4	4	0.00
20/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3961	4	4	4	0.00
20/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2343	3	2	3	0.00
20/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2294	3	2	3	0.00
20/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2319	3	2	3	0.00
20/03/2024	R053 On 07-November-24			Bond Future	13.03	90.1973	90.8377	90.1973	0.00
20/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3170	3	3	3	0.00
20/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3137	3	3	3	0.00
20/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3203	3	3	3	0.00
20/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4728	5	5	5	0.00
20/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4801	5	5	5	0.00
20/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4765	5	5	5	0.00
20/03/2024	R053 On 06-February-25			Bond Future	13.18	92.1259	92.7804	92.1259	0.00
20/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3807	4	4	4	0.00
20/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5406	6	5	6	0.00
20/03/2024	R053 On 08-May-25			Bond Future	13.34	88.1691	88.8376	88.1691	0.00
20/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3091	3	3	3	0.00
20/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7821	8	8	8	0.00
20/03/2024	R186 On 02-May-24			Bond Future	9.16	106.9306	106.9930	106.9306	92,951.00
20/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
20/03/2024	R186 On 02-May-24	7.99	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
20/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
20/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1428	1	1	1	2,030.00
20/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2853	3	3	3	0.00
20/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	19	0	0	0	2,030.00
20/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	116	0	0	0	0.00
20/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2734	3	3	3	0.00
20/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2782	3	3	3	0.00
20/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2758	3	3	3	0.00
20/03/2024	R186 On 01-August-24			Bond Future	9.19	103.9647	104.0285	103.9647	0.00
20/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	322	0	0	0	0.00
20/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	315	0	0	0	0.00
20/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	330	0	0	0	0.00
20/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1388	1	1	1	0.00
20/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1416	1	1	1	0.00
20/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1402	1	1	1	0.00
20/03/2024	R186 On 07-November-24			Bond Future	9.24	106.4163	106.4819	106.4163	35,645.00
20/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	882	1	1	1	0.00
20/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	893	1	1	1	0.00
20/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	871	1	1	1	0.00
20/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1073	1	1	1	0.00
20/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1057	1	1	1	0.00
20/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1065	1	1	1	0.00
20/03/2024	R186 On 06-February-25			Bond Future	9.32	103.3780	103.4454	103.3780	0.00
20/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	786	1	1	1	0.00
20/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1279	1	1	1	0.00
20/03/2024	R186 On 08-May-25			Bond Future	9.48	105.5262	105.5955	105.5262	0.00
20/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	372	0	0	0	0.00
20/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1875	2	2	2	0.00
20/03/2024	R202 On 02-May-24			Bond Future	260.07	259.4809	260.0721	259.4809	4,848.00
20/03/2024	R202 On 01-August-24			Bond Future	260.76	260.1516	260.7557	260.1516	0.00
20/03/2024	R202 On 07-November-24			Bond Future	266.97	266.3536	266.9727	266.3536	0.00
20/03/2024	R202 On 06-February-25			Bond Future	267.54	266.9103	267.5423	266.9103	0.00
20/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	752	0	1	0	0.00
20/03/2024	R202 On 06-February-25	266.79	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
20/03/2024	R202 On 08-May-25			Bond Future	273.17	272.5286	273.1749	272.5286	0.00
20/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	865	0	1	0	0.00
20/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/03/2024	R209 On 02-May-24			Bond Future	12.19	63.5444	63.8019	63.5444	13,443.00
20/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	23	0	0	0	0.00
20/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	24	0	0	0	0.00
20/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	22	0	0	0	0.00
20/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4876	5	5	5	0.00
20/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4779	5	5	5	0.00
20/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4827	5	5	5	0.00
20/03/2024	R209 On 01-August-24			Bond Future	12.31	64.9364	65.1995	64.9364	1,690.00
20/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	862	1	1	1	0.00
20/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	877	1	1	1	0.00
20/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	846	1	1	1	0.00
20/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3242	3	3	3	0.00
20/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3180	3	3	3	0.00
20/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3211	3	3	3	0.00
20/03/2024	R209 On 07-November-24			Bond Future	12.44	63.3105	63.5800	63.3105	5,237.00
20/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2074	2	2	2	0.00
20/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2053	2	2	2	0.00
20/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2095	2	2	2	0.00
20/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3003	3	3	3	0.00
20/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3049	3	3	3	0.00
20/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3026	3	3	3	0.00
20/03/2024	R209 On 06-February-25			Bond Future	12.57	64.6650	64.9405	64.6650	0.00
20/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2509	2	3	2	0.00
20/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3077	3	3	3	0.00
20/03/2024	R209 On 08-May-25			Bond Future	12.72	62.8534	63.1350	62.8534	0.00
20/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1556	1	2	1	0.00
20/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5201	5	5	5	0.00
20/03/2024	R210 On 02-May-24			Bond Future	232.92	232.5142	232.9236	232.5142	198.00
20/03/2024	R210 On 01-August-24			Bond Future	238.08	237.6643	238.0828	237.6643	300.00
20/03/2024	R210 On 07-November-24			Bond Future	240.43	240.0007	240.4290	240.0007	0.00
20/03/2024	R210 On 06-February-25			Bond Future	245.63	245.1949	245.6335	245.1949	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
20/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6024	6	6	6	0.00
20/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/03/2024	R210 On 08-May-25			Bond Future	247.40	246.9566	247.4038	246.9566	0.00
20/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
20/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	626	1	1	1	0.00
20/03/2024	R213 On 02-May-24			Bond Future	10.93	82.5535	82.7273	82.5535	25,842.00
20/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	110	0	0	0	0.00
20/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	104	0	0	0	0.00
20/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	115	0	0	0	0.00
20/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2796	3	3	3	0.00
20/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2871	3	3	3	0.00
20/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2833	3	3	3	0.00
20/03/2024	R213 On 01-August-24			Bond Future	11.03	84.3618	84.5395	84.3618	0.00
20/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1428	1	1	1	0.00
20/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1409	1	1	1	0.00
20/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1389	1	1	1	0.00
20/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2069	2	2	2	0.00
20/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2048	2	2	2	0.00
20/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2027	2	2	2	0.00
20/03/2024	R213 On 07-November-24			Bond Future	11.15	82.7897	82.9717	82.7897	10,002.00
20/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2468	2	2	2	0.00
20/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2491	2	2	2	0.00
20/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2446	2	2	2	0.00
20/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2202	2	2	2	0.00
20/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2168	2	2	2	0.00
20/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2185	2	2	2	0.00
20/03/2024	R213 On 06-February-25			Bond Future	11.28	84.5618	84.7480	84.5618	0.00
20/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2722	3	3	3	0.00
20/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2470	3	2	3	0.00
20/03/2024	R213 On 08-May-25			Bond Future	11.44	82.7599	82.9504	82.7599	0.00
20/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1298	1	1	1	0.00
20/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4738	5	5	5	0.00
20/03/2024	R214 On 02-May-24			Bond Future	12.60	58.6022	58.9762	58.6022	23,361.00
20/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	11	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
20/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	12	0	0	0	0.00
20/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	10	0	0	0	0.00
20/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4089	4	4	4	0.00
20/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1833	2	2	2	0.00
20/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	283	0	0	0	8,000.00
20/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	304	0	0	0	5,110.00
20/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2464	3	2	3	0.00
20/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	629	1	1	1	13,110.00
20/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2539	3	3	3	0.00
20/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	132	0	0	0	13,110.00
20/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5591	6	6	6	0.00
20/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5487	6	5	6	0.00
20/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5539	6	6	6	0.00
20/03/2024	R214 On 01-August-24			Bond Future	12.71	59.8859	60.2680	59.8859	0.00
20/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	905	1	1	1	0.00
20/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	873	1	1	1	0.00
20/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	889	1	1	1	0.00
20/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3411	4	3	4	0.00
20/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3443	4	3	4	0.00
20/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3379	4	3	4	0.00
20/03/2024	R214 On 07-November-24			Bond Future	12.85	57.9908	58.3821	57.9908	0.00
20/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2140	2	2	2	0.00
20/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2118	2	2	2	0.00
20/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2161	2	2	2	0.00
20/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3170	3	3	3	0.00
20/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3218	3	3	3	0.00
20/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3194	3	3	3	0.00
20/03/2024	R214 On 06-February-25			Bond Future	12.98	59.2315	59.6314	59.2315	0.00
20/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2298	2	2	2	0.00
20/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3508	4	4	4	0.00
20/03/2024	R214 On 08-May-25			Bond Future	13.13	57.1558	57.5644	57.1558	0.00
20/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1777	2	2	2	0.00
20/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5027	5	5	5	0.00
20/03/2024	R248 On 02-May-24			Bond Future	12.79	71.3271	71.6375	71.3271	245,753.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	4	0	0	0	0.00
20/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	5	0	0	0	0.00
20/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	4	0	0	0	0.00
20/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	2	0	0	0	0.00
20/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	497	0	0	0	0.00
20/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2595	2	3	2	0.00
20/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	657	1	1	1	0.00
20/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2703	3	3	3	0.00
20/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8381	9	8	9	0.00
20/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7987	8	8	8	0.00
20/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7856	8	8	8	0.00
20/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7921	8	8	8	0.00
20/03/2024	R248 On 01-August-24			Bond Future	12.92	72.8895	73.2067	72.8895	13,000.00
20/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	962	1	1	1	0.00
20/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	980	1	1	1	0.00
20/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	945	1	1	1	0.00
20/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4377	5	4	5	0.00
20/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4296	5	4	5	0.00
20/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4336	5	4	5	0.00
20/03/2024	R248 On 07-November-24			Bond Future	13.06	70.1562	70.4810	70.1562	0.00
20/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2504	2	3	2	0.00
20/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2530	2	3	2	0.00
20/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2479	2	2	2	0.00
20/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3955	4	4	4	0.00
20/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3897	4	4	4	0.00
20/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3926	4	4	4	0.00
20/03/2024	R248 On 06-February-25			Bond Future	13.20	71.6569	71.9890	71.6569	0.00
20/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2372	2	2	2	0.00
20/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4999	5	5	5	0.00
20/03/2024	R248 On 08-May-25			Bond Future	13.36	68.6942	69.0335	68.6942	0.00
20/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2241	2	2	2	0.00
20/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6264	6	6	6	0.00
20/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
20/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00