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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 19/03/2024 TO: 19/03/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	2025 On 02-May-24			Bond Future	178.89	178.9091	178.8932	178.9091	9,075.00
19/03/2024	2025 On 01-August-24			Bond Future	181.02	181.0394	181.0234	181.0394	0.00
19/03/2024	2025 On 07-November-24			Bond Future	185.34	185.3540	185.3390	185.3540	0.00
19/03/2024	2029 On 02-May-24			Bond Future	128.46	128.5043	128.4604	128.5043	7,165.00
19/03/2024	2029 On 01-August-24			Bond Future	131.31	131.3503	131.3057	131.3503	728.00
19/03/2024	2029 On 07-November-24			Bond Future	133.04	133.0831	133.0383	133.0831	0.00
19/03/2024	2029 On 06-February-25			Bond Future	135.92	135.9622	135.9179	135.9622	0.00
19/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3518	4	4	4	0.00
19/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/03/2024	2029 On 08-May-25			Bond Future	137.35	137.3961	137.3527	137.3961	0.00
19/03/2024	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
19/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	497	0	0	0	0.00
19/03/2024	2030 On 02-May-24			Bond Future	10.51	91.5258	91.4980	91.5258	127,352.00
19/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	89	0	0	0	0.00
19/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	85	0	0	0	0.00
19/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	93	0	0	0	0.00
19/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	361	0	0	0	1,000.00
19/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5451	5	5	5	0.00
19/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	36	0	0	0	1,000.00
19/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1716	2	2	2	1,080.00
19/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7013	7	7	7	0.00
19/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1196	1	1	1	500.00
19/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2622	3	3	3	500.00
19/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9692	10	10	10	0.00
19/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
19/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	258	0	0	0	0.00
19/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	764	1	1	1	0.00
19/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	5	0	0	0	1,080.00
19/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	505	1	1	1	0.00
19/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1755	2	2	2	0.00
19/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	29	0	0	0	1,000.00
19/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3468	3	3	3	0.00
19/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2826	3	3	3	0.00
19/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2899	3	3	3	0.00
19/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2862	3	3	3	0.00
19/03/2024	2030 On 01-August-24			Bond Future	10.61	89.5248	89.4965	89.5248	0.00
19/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1170	1	1	1	0.00
19/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1153	1	1	1	0.00
19/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1188	1	1	1	0.00
19/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2015	2	2	2	0.00
19/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2057	2	2	2	0.00
19/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2036	2	2	2	0.00
19/03/2024	2030 On 07-November-24			Bond Future	10.71	91.6349	91.6066	91.6349	1,650.00
19/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2197	2	2	2	0.00
19/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2177	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
19/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2217	2	2	2	0.00
19/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2042	2	2	2	0.00
19/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2074	2	2	2	0.00
19/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2058	2	2	2	0.00
19/03/2024	2030 On 06-February-25			Bond Future	10.84	89.5848	89.5570	89.5848	0.00
19/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2081	2	2	2	0.00
19/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2630	3	3	3	0.00
19/03/2024	2030 On 08-May-25			Bond Future	11.00	91.4445	91.4174	91.4445	0.00
19/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	984	1	1	1	0.00
19/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4436	4	4	4	0.00
19/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1463	1	1	1	1,640.00
19/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1595	2	2	2	1,640.00
19/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3813	4	4	4	0.00
19/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4665	5	5	5	0.00
19/03/2024	2032 On 02-May-24			Bond Future	11.35	84.8962	84.9366	84.8962	128,773.00
19/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	21	0	0	0	0.00
19/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	23	0	0	0	0.00
19/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	20	0	0	0	0.00
19/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	3	0	0	0	1,000.00
19/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	173	0	0	0	1,000.00
19/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6773	7	7	7	0.00
19/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2473	2	2	2	0.00
19/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	697	1	1	1	0.00
19/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	25	0	0	0	500.00
19/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1026	1	1	1	1,550.00
19/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	47	0	0	0	1,550.00
19/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8571	9	9	9	0.00
19/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	30	0	0	0	500.00
19/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	468	0	0	0	500.00
19/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7897	8	8	8	0.00
19/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	854	1	1	1	0.00
19/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	1	0	0	0	8,500.00
19/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1162	1	1	1	17,000.00
19/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4982	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
19/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	16	0	0	0	500.00
19/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1657	2	2	2	0.00
19/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	10	0	0	0	1,550.00
19/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1013	1	1	1	0.00
19/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3322	3	3	3	0.00
19/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1328	1	1	1	500.00
19/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3686	4	4	4	0.00
19/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	385	0	0	0	500.00
19/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	31	0	0	0	1,000.00
19/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3594	4	4	4	0.00
19/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2443	2	2	2	0.00
19/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4688	5	5	5	0.00
19/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3826	4	4	4	0.00
19/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3732	4	4	4	0.00
19/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3779	4	4	4	0.00
19/03/2024	2032 On 01-August-24			Bond Future	11.46	86.7558	86.7971	86.7558	0.00
19/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1256	1	1	1	0.00
19/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1275	1	1	1	0.00
19/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1238	1	1	1	0.00
19/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2725	3	3	3	0.00
19/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2671	3	3	3	0.00
19/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2698	3	3	3	0.00
19/03/2024	2032 On 07-November-24			Bond Future	11.59	84.6336	84.6765	84.6336	1,578.00
19/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2294	2	2	2	0.00
19/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2316	2	2	2	0.00
19/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2272	2	2	2	0.00
19/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7867	8	8	8	0.00
19/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2665	3	3	3	1,615.00
19/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	616	1	1	1	1,615.00
19/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2452	2	2	2	0.00
19/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2799	3	3	3	0.00
19/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2756	3	3	3	0.00
19/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2778	3	3	3	0.00
19/03/2024	2032 On 06-February-25			Bond Future	11.73	86.4433	86.4881	86.4433	0.00
19/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2787	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
19/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2847	3	3	3	0.00
19/03/2024	2032 On 08-May-25			Bond Future	11.90	84.0735	84.1205	84.0735	0.00
19/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1289	1	1	1	0.00
19/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5473	6	5	6	0.00
19/03/2024	2033 On 02-May-24			Bond Future	120.79	120.7308	120.7896	120.7308	2,064.00
19/03/2024	2033 On 01-August-24			Bond Future	123.46	123.4048	123.4650	123.4048	5,754.00
19/03/2024	2033 On 07-November-24			Bond Future	124.91	124.8513	124.9138	124.8513	0.00
19/03/2024	2033 On 06-February-25			Bond Future	127.62	127.5523	127.6177	127.5523	0.00
19/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2678	3	3	3	0.00
19/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/03/2024	2033 On 08-May-25			Bond Future	128.78	128.7086	128.7771	128.7086	0.00
19/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1843	2	2	2	0.00
19/03/2024	2037 On 02-May-24			Bond Future	12.55	76.5641	76.7934	76.5641	69,932.00
19/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	19	0	0	0	0.00
19/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	18	0	0	0	0.00
19/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	20	0	0	0	0.00
19/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5940	6	6	6	0.00
19/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6051	6	6	6	0.00
19/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5995	6	6	6	0.00
19/03/2024	2037 On 01-August-24			Bond Future	12.69	73.9850	74.2195	73.9850	84,501.00
19/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	983	1	1	1	0.00
19/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	966	1	1	1	0.00
19/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1000	1	1	1	1,383.00
19/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6020	6	6	6	0.00
19/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3734	4	4	4	0.00
19/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1404	1	1	1	1,383.00
19/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	699	1	1	1	1,383.00
19/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3975	4	4	4	0.00
19/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4046	4	4	4	0.00
19/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4010	4	4	4	0.00
19/03/2024	2037 On 07-November-24			Bond Future	12.84	75.7285	75.9691	75.7285	9,175.00
19/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2342	2	2	2	0.00
19/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2318	2	2	2	0.00

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19/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2366	2	2	2	0.00
19/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3590	4	4	4	0.00
19/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3643	4	4	4	0.00
19/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3616	4	4	4	0.00
19/03/2024	2037 On 06-February-25			Bond Future	12.99	73.0869	73.3335	73.0869	0.00
19/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2749	3	3	3	0.00
19/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3876	4	4	4	0.00
19/03/2024	2037 On 08-May-25			Bond Future	13.17	74.6021	74.8549	74.6021	0.00
19/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1664	2	2	2	0.00
19/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6161	6	6	6	0.00
19/03/2024	2038 On 02-May-24			Bond Future	131.35	131.3873	131.3489	131.3873	5,122.00
19/03/2024	2038 On 01-August-24			Bond Future	132.20	132.2361	132.1970	132.2361	0.00
19/03/2024	2038 On 07-November-24			Bond Future	135.35	135.3874	135.3484	135.3874	0.00
19/03/2024	2038 On 06-February-25			Bond Future	136.17	136.2036	136.1653	136.2036	0.00
19/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	935	1	1	1	0.00
19/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/03/2024	2038 On 08-May-25			Bond Future	139.03	139.0683	139.0312	139.0683	0.00
19/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
19/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	649	1	1	1	0.00
19/03/2024	2040 On 02-May-24			Bond Future	12.83	76.3823	76.7312	76.3823	133,398.00
19/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	11	0	0	0	0.00
19/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	12	0	0	0	0.00
19/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	10	0	0	0	0.00
19/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7034	7	7	7	0.00
19/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6913	7	7	7	0.00
19/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6974	7	7	7	0.00
19/03/2024	2040 On 01-August-24			Bond Future	12.97	73.5488	73.9054	73.5488	7,062.00
19/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	909	1	1	1	0.00
19/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	926	1	1	1	0.00
19/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	893	1	1	1	0.00
19/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	828	1	1	1	680.00
19/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2116	2	2	2	0.00
19/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3983	4	4	4	0.00
19/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2308	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
19/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4575	5	5	5	0.00
19/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1395	2	1	2	680.00
19/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2413	3	2	3	0.00
19/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2589	3	3	3	680.00
19/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4414	5	4	5	0.00
19/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4335	5	4	5	0.00
19/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4375	5	4	5	0.00
19/03/2024	2040 On 07-November-24			Bond Future	13.12	75.2820	75.6476	75.2820	8,677.00
19/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2472	2	2	2	0.00
19/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2497	2	2	2	0.00
19/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2447	2	2	2	0.00
19/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3903	4	4	4	0.00
19/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3847	4	4	4	0.00
19/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3875	4	4	4	0.00
19/03/2024	2040 On 06-February-25			Bond Future	13.28	72.3800	72.7544	72.3800	0.00
19/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2614	2	3	2	0.00
19/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4285	5	4	5	0.00
19/03/2024	2040 On 08-May-25			Bond Future	13.45	73.8800	74.2631	73.8800	0.00
19/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1963	2	2	2	0.00
19/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6200	6	6	6	0.00
19/03/2024	2044 On 02-May-24			Bond Future	12.94	72.2792	72.6254	72.2792	79,421.00
19/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	6	0	0	0	0.00
19/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	6	0	0	0	0.00
19/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	7	0	0	0	0.00
19/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1502	1	2	1	0.00
19/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	418	0	0	0	0.00
19/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	859	1	1	1	0.00
19/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1896	2	2	2	10,030.00
19/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2832	3	3	3	4,200.00
19/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1205	1	1	1	10,030.00
19/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7329	8	7	8	0.00
19/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7453	8	7	8	0.00
19/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7391	8	7	8	0.00
19/03/2024	2044 On 01-August-24			Bond Future	13.08	69.4810	69.8349	69.4810	37,227.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	703	1	1	1	0.00
19/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	689	1	1	1	0.00
19/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	717	1	1	1	0.00
19/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4979	5	5	5	0.00
19/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5066	5	5	5	0.00
19/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5022	5	5	5	0.00
19/03/2024	2044 On 07-November-24			Bond Future	13.23	71.1183	71.4810	71.1183	0.00
19/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2313	2	2	2	0.00
19/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2289	2	2	2	0.00
19/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2337	2	2	2	0.00
19/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3930	4	4	4	0.00
19/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3988	4	4	4	0.00
19/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3959	4	4	4	0.00
19/03/2024	2044 On 06-February-25			Bond Future	13.38	68.2526	68.6239	68.2526	0.00
19/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2576	2	3	2	0.00
19/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4412	5	4	5	0.00
19/03/2024	2044 On 08-May-25			Bond Future	13.55	69.6666	70.0467	69.6666	0.00
19/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1912	2	2	2	0.00
19/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6190	6	6	6	0.00
19/03/2024	2046 On 02-May-24			Bond Future	113.15	112.4927	113.1486	112.4927	16,295.00
19/03/2024	2046 On 01-August-24			Bond Future	115.65	114.9841	115.6547	114.9841	0.00
19/03/2024	2046 On 07-November-24			Bond Future	116.22	115.5281	116.2155	115.5281	0.00
19/03/2024	2046 On 06-February-25			Bond Future	118.73	118.0266	118.7302	118.0266	0.00
19/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4720	4	5	4	0.00
19/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/03/2024	2046 On 08-May-25			Bond Future	118.99	118.2655	118.9856	118.2655	0.00
19/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
19/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2984	4	3	4	0.00
19/03/2024	2050 On 02-May-24			Bond Future	113.80	114.2130	113.7965	114.2130	14,597.00
19/03/2024	2050 On 01-August-24			Bond Future	114.02	114.4466	114.0210	114.4466	0.00
19/03/2024	2050 On 07-November-24			Bond Future	116.74	117.1740	116.7391	117.1740	0.00
19/03/2024	2050 On 06-February-25			Bond Future	116.91	117.3539	116.9109	117.3539	0.00
19/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1311	2	1	2	0.00
19/03/2024	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
19/03/2024	2050 On 08-May-25			Bond Future	119.37	119.8219	119.3711	119.8219	0.00
19/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
19/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1789	1	2	1	0.00
19/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	AL37 On 02-May-24			Index Future	937.16	937.2330	937.1630	937.2330	0.00
19/03/2024	AL37 On 01-August-24			Index Future	957.69	957.7630	957.6910	957.7630	0.00
19/03/2024	AL37 On 07-November-24			Index Future	980.28	980.3530	980.2820	980.3530	0.00
19/03/2024	AL37 On 06-February-25			Index Future	1001.29	1001.3550	1001.2860	1001.3550	0.00
19/03/2024	AL37 On 08-May-25			Index Future	1022.17	1022.2400	1022.1740	1022.2400	0.00
19/03/2024	AL7T On 02-May-24			Index Future	1079.52	1078.3960	1079.5170	1078.3960	0.00
19/03/2024	AL7T On 01-August-24			Index Future	1103.16	1102.0170	1103.1640	1102.0170	0.00
19/03/2024	AL7T On 07-November-24			Index Future	1129.19	1128.0110	1129.1870	1128.0110	0.00
19/03/2024	AL7T On 06-February-25			Index Future	1153.38	1152.1760	1153.3810	1152.1760	0.00
19/03/2024	AL7T On 08-May-25			Index Future	1177.44	1176.2060	1177.4420	1176.2060	0.00
19/03/2024	ALBI On 02-May-24			Index Future	937.69	935.9320	937.6900	935.9320	94.00
19/03/2024	ALBI On 01-August-24			Index Future	958.23	956.4320	958.2290	956.4320	0.00
19/03/2024	ALBI On 07-November-24			Index Future	980.83	978.9920	980.8330	978.9920	0.00
19/03/2024	ALBI On 06-February-25			Index Future	1001.85	999.9650	1001.8490	999.9650	0.00
19/03/2024	ALBI On 08-May-25			Index Future	1022.75	1020.8200	1022.7490	1020.8200	0.00
19/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	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
19/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	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
19/03/2024	ES33 On 02-May-24			Bond Future	12.94	71.8548	72.0282	71.8548	0.00
19/03/2024	ES33 On 01-August-24			Bond Future	13.10	73.4463	73.6236	73.4463	0.00
19/03/2024	ES33 On 07-November-24			Bond Future	13.29	71.3932	71.5754	71.3932	0.00
19/03/2024	ES33 On 06-February-25			Bond Future	13.49	72.9356	73.1226	72.9356	0.00
19/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
19/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	609	1	1	1	0.00
19/03/2024	ES33 On 08-May-25			Bond Future	13.71	70.6639	70.8558	70.6639	0.00
19/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
19/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3916	4	4	4	0.00
19/03/2024	ES42 On 02-May-24			Bond Future	13.38	66.9317	67.3533	66.9317	0.00
19/03/2024	ES42 On 01-August-24			Bond Future	13.53	68.4140	68.8450	68.4140	0.00
19/03/2024	ES42 On 07-November-24			Bond Future	13.70	65.7754	66.2172	65.7754	0.00
19/03/2024	ES42 On 06-February-25			Bond Future	13.87	67.1946	67.6469	67.1946	0.00
19/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
19/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	747	1	1	1	0.00
19/03/2024	ES42 On 08-May-25			Bond Future	14.06	64.3360	64.7988	64.3360	0.00
19/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
19/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3832	4	4	4	0.00
19/03/2024	GOVI On 02-May-24			GOVI	924.02	922.3160	924.0150	922.3160	730.00
19/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	269750	29	27	29	0.00
19/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	269650	29	27	29	0.00
19/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	269550	29	27	29	0.00
19/03/2024	GOVI On 01-August-24			GOVI	944.26	942.5180	944.2550	942.5180	0.00
19/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	8850	0	1	0	0.00
19/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	8750	0	1	0	0.00
19/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	8650	0	1	0	0.00
19/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	1	0	1	0.00
19/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	1	0	1	0.00
19/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	1	0	1	0.00
19/03/2024	GOVI On 07-November-24			GOVI	966.53	964.7500	966.5300	964.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	177400	16	18	16	0.00
19/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	177300	16	18	16	0.00
19/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	177500	16	18	16	0.00
19/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 06-February-25			GOVI	987.24	985.4170	987.2390	985.4170	0.00
19/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	152390	13	15	13	0.00
19/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 08-May-25			GOVI	1007.83	1005.9700	1007.8340	1005.9700	0.00
19/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
19/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	141660	16	14	16	0.00
19/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2024	IGOV On 02-May-24			Index Future	345.85	345.4730	345.8450	345.4730	593.00
19/03/2024	IGOV On 01-August-24			Index Future	353.51	353.1240	353.5050	353.1240	0.00
19/03/2024	IGOV On 07-November-24			Index Future	361.93	361.5420	361.9330	361.5420	0.00
19/03/2024	IGOV On 06-February-25			Index Future	369.77	369.3680	369.7680	369.3680	0.00
19/03/2024	IGOV On 08-May-25			Index Future	377.56	377.1510	377.5610	377.1510	0.00
19/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6550	91.6500	91.6550	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
19/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6820	91.6500	91.6820	0.00
19/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.7100	91.6600	91.7100	0.00
19/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.7200	91.6600	91.7200	0.00
19/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.7200	91.6600	91.7200	0.00
19/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.29	91.7350	91.7100	91.7350	0.00
19/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.27	91.8500	91.7300	91.8500	0.00
19/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.08	92.1100	91.9200	92.1100	0.00
19/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.00	92.2350	92.0000	92.2350	0.00
19/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.90	92.3500	92.1000	92.3500	0.00
19/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.85	92.3400	92.1500	92.3400	0.00
19/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.94	92.2900	92.0600	92.2900	0.00
19/03/2024	R035 On 02-May-24			Bond Future	12.14	82.0890	82.2397	82.0890	161,972.00
19/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	49	0	0	0	0.00
19/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	51	0	0	0	0.00
19/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	46	0	0	0	0.00
19/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5119	5	5	5	0.00
19/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5013	5	5	5	0.00
19/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5066	5	5	5	0.00
19/03/2024	R035 On 01-August-24			Bond Future	12.26	83.8871	84.0412	83.8871	0.00
19/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1191	1	1	1	0.00
19/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1210	1	1	1	0.00
19/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1172	1	1	1	0.00
19/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3597	4	4	4	0.00
19/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3532	4	4	4	0.00
19/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3564	4	4	4	0.00
19/03/2024	R035 On 07-November-24			Bond Future	12.41	81.3490	81.5073	81.3490	14,838.00
19/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2359	2	2	2	0.00
19/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2384	2	2	2	0.00
19/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2335	2	2	2	0.00
19/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3532	4	4	4	0.00
19/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3480	4	3	4	0.00
19/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3506	4	4	4	0.00
19/03/2024	R035 On 06-February-25			Bond Future	12.57	83.0886	83.2513	83.0886	0.00
19/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2884	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
19/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3654	4	4	4	0.00
19/03/2024	R035 On 08-May-25			Bond Future	12.74	80.2996	80.4668	80.2996	0.00
19/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1546	1	2	1	0.00
19/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6207	6	6	6	0.00
19/03/2024	R053 On 02-May-24			Bond Future	12.85	91.7101	91.8447	91.7101	5,189.00
19/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2393	2	2	2	0.00
19/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2350	2	2	2	0.00
19/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2436	2	2	2	0.00
19/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1167	1	1	1	0.00
19/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1216	1	1	1	0.00
19/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1192	1	1	1	0.00
19/03/2024	R053 On 01-August-24			Bond Future	12.98	93.7189	93.8565	93.7189	0.00
19/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3647	4	4	4	0.00
19/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3687	4	4	4	0.00
19/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3608	4	4	4	0.00
19/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2615	3	3	3	0.00
19/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2562	3	3	3	0.00
19/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2589	3	3	3	0.00
19/03/2024	R053 On 07-November-24			Bond Future	13.13	90.0557	90.1973	90.0557	0.00
19/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2894	3	3	3	0.00
19/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2863	3	3	3	0.00
19/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2925	3	3	3	0.00
19/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5091	5	5	5	0.00
19/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5168	5	5	5	0.00
19/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5129	5	5	5	0.00
19/03/2024	R053 On 06-February-25			Bond Future	13.28	91.9803	92.1259	91.9803	0.00
19/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3514	3	4	3	0.00
19/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5769	6	6	6	0.00
19/03/2024	R053 On 08-May-25			Bond Future	13.44	88.0191	88.1691	88.0191	0.00
19/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2848	3	3	3	0.00
19/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8246	8	8	8	0.00
19/03/2024	R186 On 02-May-24			Bond Future	9.19	106.9270	106.9306	106.9270	92,962.00
19/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
19/03/2024	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
19/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
19/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1380	1	1	1	2,030.00
19/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2794	3	3	3	0.00
19/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	22	0	0	0	2,030.00
19/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	131	0	0	0	0.00
19/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2796	3	3	3	0.00
19/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2845	3	3	3	0.00
19/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2821	3	3	3	0.00
19/03/2024	R186 On 01-August-24			Bond Future	9.22	103.9609	103.9647	103.9609	0.00
19/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	307	0	0	0	0.00
19/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	300	0	0	0	0.00
19/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	314	0	0	0	0.00
19/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1436	1	1	1	0.00
19/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1465	1	1	1	0.00
19/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1450	1	1	1	0.00
19/03/2024	R186 On 07-November-24			Bond Future	9.27	106.4116	106.4163	106.4116	35,645.00
19/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	853	1	1	1	0.00
19/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	864	1	1	1	0.00
19/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	843	1	1	1	0.00
19/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1110	1	1	1	0.00
19/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1094	1	1	1	0.00
19/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1102	1	1	1	0.00
19/03/2024	R186 On 06-February-25			Bond Future	9.36	103.3720	103.3780	103.3720	0.00
19/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	759	1	1	1	0.00
19/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1320	1	1	1	0.00
19/03/2024	R186 On 08-May-25			Bond Future	9.52	105.5185	105.5262	105.5185	0.00
19/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	355	0	0	0	0.00
19/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1927	2	2	2	0.00
19/03/2024	R202 On 02-May-24			Bond Future	259.48	258.3278	259.4809	258.3278	4,848.00
19/03/2024	R202 On 01-August-24			Bond Future	260.15	258.9727	260.1516	258.9727	0.00
19/03/2024	R202 On 07-November-24			Bond Future	266.35	265.1445	266.3536	265.1445	0.00
19/03/2024	R202 On 06-February-25			Bond Future	266.91	265.6721	266.9103	265.6721	0.00
19/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	120	0	0	0	0.00
19/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	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
19/03/2024	R202 On 08-May-25			Bond Future	272.53	271.2603	272.5286	271.2603	0.00
19/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	219	0	0	0	0.00
19/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	1	0	1	0.00
19/03/2024	R209 On 02-May-24			Bond Future	12.25	63.3676	63.5444	63.3676	13,443.00
19/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	18	0	0	0	0.00
19/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	20	0	0	0	0.00
19/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	17	0	0	0	0.00
19/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5129	5	5	5	0.00
19/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5032	5	5	5	0.00
19/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5080	5	5	5	0.00
19/03/2024	R209 On 01-August-24			Bond Future	12.36	64.7556	64.9364	64.7556	1,690.00
19/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	788	1	1	1	0.00
19/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	802	1	1	1	0.00
19/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	773	1	1	1	0.00
19/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3432	4	3	4	0.00
19/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3368	4	3	4	0.00
19/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3400	4	3	4	0.00
19/03/2024	R209 On 07-November-24			Bond Future	12.50	63.1250	63.3105	63.1250	5,237.00
19/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1958	2	2	2	0.00
19/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1937	2	2	2	0.00
19/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1978	2	2	2	0.00
19/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3155	3	3	3	0.00
19/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3203	3	3	3	0.00
19/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3179	3	3	3	0.00
19/03/2024	R209 On 06-February-25			Bond Future	12.64	64.4748	64.6650	64.4748	0.00
19/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2381	2	2	2	0.00
19/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3224	3	3	3	0.00
19/03/2024	R209 On 08-May-25			Bond Future	12.79	62.6584	62.8534	62.6584	0.00
19/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1467	1	1	1	0.00
19/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5393	6	5	6	0.00
19/03/2024	R210 On 02-May-24			Bond Future	232.51	232.5936	232.5142	232.5936	198.00
19/03/2024	R210 On 01-August-24			Bond Future	237.66	237.7450	237.6643	237.7450	300.00
19/03/2024	R210 On 07-November-24			Bond Future	240.00	240.0815	240.0007	240.0815	0.00
19/03/2024	R210 On 06-February-25			Bond Future	245.19	245.2748	245.1949	245.2748	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
19/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5585	6	6	6	0.00
19/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/03/2024	R210 On 08-May-25			Bond Future	246.96	247.0347	246.9566	247.0347	0.00
19/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
19/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	1073	1	1	1	0.00
19/03/2024	R213 On 02-May-24			Bond Future	10.98	82.4978	82.5535	82.4978	25,842.00
19/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	96	0	0	0	0.00
19/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	91	0	0	0	0.00
19/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	101	0	0	0	0.00
19/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2955	3	3	3	0.00
19/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3032	3	3	3	0.00
19/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2994	3	3	3	0.00
19/03/2024	R213 On 01-August-24			Bond Future	11.07	84.3048	84.3618	84.3048	0.00
19/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1355	1	1	1	0.00
19/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1336	1	1	1	0.00
19/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1318	1	1	1	0.00
19/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2175	2	2	2	0.00
19/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2154	2	2	2	0.00
19/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2132	2	2	2	0.00
19/03/2024	R213 On 07-November-24			Bond Future	11.19	82.7307	82.7897	82.7307	10,002.00
19/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2377	2	2	2	0.00
19/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2399	2	2	2	0.00
19/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2356	2	2	2	0.00
19/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2293	2	2	2	0.00
19/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2259	2	2	2	0.00
19/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2276	2	2	2	0.00
19/03/2024	R213 On 06-February-25			Bond Future	11.33	84.5006	84.5618	84.5006	0.00
19/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2628	3	3	3	0.00
19/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2563	3	3	3	0.00
19/03/2024	R213 On 08-May-25			Bond Future	11.49	82.6962	82.7599	82.6962	0.00
19/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1241	1	1	1	0.00
19/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4871	5	5	5	0.00
19/03/2024	R214 On 02-May-24			Bond Future	12.68	58.3110	58.6022	58.3110	23,211.00
19/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	8	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
19/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	8	0	0	0	0.00
19/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	7	0	0	0	0.00
19/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3759	4	4	4	0.00
19/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1603	1	2	1	0.00
19/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	222	0	0	0	8,000.00
19/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	240	0	0	0	5,110.00
19/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2773	3	3	3	0.00
19/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	772	1	1	1	13,110.00
19/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2853	3	3	3	0.00
19/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	176	0	0	0	13,110.00
19/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5961	6	6	6	0.00
19/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5857	6	6	6	0.00
19/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5909	6	6	6	0.00
19/03/2024	R214 On 01-August-24			Bond Future	12.80	59.5883	59.8859	59.5883	0.00
19/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	796	1	1	1	0.00
19/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	767	1	1	1	0.00
19/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	782	1	1	1	0.00
19/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3686	4	4	4	0.00
19/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3719	4	4	4	0.00
19/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3652	4	4	4	0.00
19/03/2024	R214 On 07-November-24			Bond Future	12.93	57.6857	57.9908	57.6857	0.00
19/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1970	2	2	2	0.00
19/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1950	2	2	2	0.00
19/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1991	2	2	2	0.00
19/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3391	4	3	4	0.00
19/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3441	4	3	4	0.00
19/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3416	4	3	4	0.00
19/03/2024	R214 On 06-February-25			Bond Future	13.08	58.9193	59.2315	58.9193	0.00
19/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2124	2	2	2	0.00
19/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3734	4	4	4	0.00
19/03/2024	R214 On 08-May-25			Bond Future	13.22	56.8363	57.1558	56.8363	0.00
19/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1635	2	2	2	0.00
19/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5294	6	5	6	0.00
19/03/2024	R248 On 02-May-24			Bond Future	12.85	70.9497	71.3271	70.9497	245,896.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	3	0	0	0	0.00
19/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	4	0	0	0	0.00
19/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	3	0	0	0	0.00
19/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	2	0	0	0	0.00
19/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	433	0	0	0	0.00
19/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2392	2	2	2	0.00
19/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	765	1	1	1	0.00
19/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2949	3	3	3	0.00
19/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8691	9	9	9	0.00
19/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8296	9	8	9	0.00
19/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8166	9	8	9	0.00
19/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8231	9	8	9	0.00
19/03/2024	R248 On 01-August-24			Bond Future	12.97	72.5038	72.8895	72.5038	13,000.00
19/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	881	1	1	1	0.00
19/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	897	1	1	1	0.00
19/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	864	1	1	1	0.00
19/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4613	5	5	5	0.00
19/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4530	5	5	5	0.00
19/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4572	5	5	5	0.00
19/03/2024	R248 On 07-November-24			Bond Future	13.12	69.7608	70.1562	69.7608	0.00
19/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2367	2	2	2	0.00
19/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2392	2	2	2	0.00
19/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2342	2	2	2	0.00
19/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4144	4	4	4	0.00
19/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4084	4	4	4	0.00
19/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4114	4	4	4	0.00
19/03/2024	R248 On 06-February-25			Bond Future	13.27	71.2523	71.6569	71.2523	0.00
19/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2244	2	2	2	0.00
19/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5204	5	5	5	0.00
19/03/2024	R248 On 08-May-25			Bond Future	13.43	68.2801	68.6942	68.2801	0.00
19/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2123	2	2	2	0.00
19/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6486	7	6	7	0.00
19/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	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>
19/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00