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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/04/2024 TO: 16/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	2025 On 02-May-24			Bond Future	179.47	179.4810	179.4742	179.4810	9,884.00
16/04/2024	2025 On 01-August-24			Bond Future	181.60	181.6113	181.6045	181.6113	800.00
16/04/2024	2025 On 07-November-24			Bond Future	185.93	185.9373	185.9308	185.9373	0.00
16/04/2024	2029 On 02-May-24			Bond Future	128.88	129.0044	128.8817	129.0044	1,326.00
16/04/2024	2029 On 01-August-24			Bond Future	131.73	131.8533	131.7278	131.8533	8,224.00
16/04/2024	2029 On 07-November-24			Bond Future	133.47	133.5950	133.4671	133.5950	0.00
16/04/2024	2029 On 06-February-25			Bond Future	136.40	136.5288	136.3984	136.5288	0.00
16/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3998	4	4	4	0.00
16/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/04/2024	2029 On 08-May-25			Bond Future	137.92	138.0545	137.9226	138.0545	0.00
16/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	73	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
16/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
16/04/2024	2030 On 02-May-24			Bond Future	10.88	90.3472	90.0587	90.3472	85,589.00
16/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	3	0	0	0	1,000.00
16/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	3988	4	4	4	0.00
16/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
16/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	446	1	0	1	1,080.00
16/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5568	6	6	6	0.00
16/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	169	0	0	0	500.00
16/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1163	1	1	1	500.00
16/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8253	9	8	9	0.00
16/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
16/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	238	0	0	0	0.00
16/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	1177	1	1	1	0.00
16/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
16/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	674	1	1	1	0.00
16/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2836	3	3	3	0.00
16/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	5	0	0	0	1,000.00
16/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4871	5	5	5	0.00
16/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	4172	4	4	4	0.00
16/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	4253	4	4	4	0.00
16/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	4212	4	4	4	0.00
16/04/2024	2030 On 01-August-24			Bond Future	11.00	88.3144	88.0194	88.3144	63,120.00
16/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	454	1	0	1	0.00
16/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	444	1	0	1	0.00
16/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	464	1	0	1	0.00
16/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2768	3	3	3	0.00
16/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2825	3	3	3	0.00
16/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2797	3	3	3	0.00
16/04/2024	2030 On 07-November-24			Bond Future	11.13	90.3948	90.0931	90.3948	1,650.00
16/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1224	1	1	1	0.00
16/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1208	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1239	1	1	1	0.00
16/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2577	2	3	2	0.00
16/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2619	2	3	2	0.00
16/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2598	2	3	2	0.00
16/04/2024	2030 On 06-February-25			Bond Future	11.27	88.3480	88.0400	88.3480	0.00
16/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1224	1	1	1	0.00
16/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3290	3	3	3	0.00
16/04/2024	2030 On 08-May-25			Bond Future	11.45	90.2378	89.9236	90.2378	0.00
16/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	424	0	0	0	0.00
16/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3179	3	3	3	0.00
16/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	726	1	1	1	1,640.00
16/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1833	2	2	2	1,640.00
16/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4569	4	5	4	0.00
16/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5598	5	6	5	0.00
16/04/2024	2032 On 02-May-24			Bond Future	11.75	83.4193	83.1103	83.4193	130,807.00
16/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
16/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
16/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	4923	5	5	5	0.00
16/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	843	1	1	1	0.00
16/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	32	0	0	0	0.00
16/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
16/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	96	0	0	0	1,550.00
16/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
16/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	6736	7	7	7	0.00
16/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
16/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	9	0	0	0	500.00
16/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6056	6	6	6	0.00
16/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	57	0	0	0	0.00
16/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
16/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	2191	2	2	2	17,000.00
16/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6807	6	7	6	0.00

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16/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	2	0	0	0	500.00
16/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	3024	3	3	3	0.00
16/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	1	0	0	0	1,550.00
16/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1909	2	2	2	0.00
16/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	5101	5	5	5	0.00
16/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2489	2	2	2	500.00
16/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5487	5	5	5	0.00
16/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	582	0	1	0	500.00
16/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	8	0	0	0	1,000.00
16/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5390	5	5	5	0.00
16/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	4097	4	4	4	0.00
16/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6511	6	7	6	0.00
16/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5632	5	6	5	0.00
16/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5535	5	6	5	0.00
16/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5584	5	6	5	0.00
16/04/2024	2032 On 01-August-24			Bond Future	11.88	85.2409	84.9251	85.2409	68,298.00
16/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	432	1	0	1	0.00
16/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	443	1	0	1	0.00
16/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	422	0	0	0	0.00
16/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3782	4	4	4	0.00
16/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3711	3	4	3	0.00
16/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3746	4	4	4	0.00
16/04/2024	2032 On 07-November-24			Bond Future	12.04	83.0818	82.7587	83.0818	1,130.00
16/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1210	1	1	1	0.00
16/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1227	1	1	1	0.00
16/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1194	1	1	1	0.00
16/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6059	6	6	6	0.00
16/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1488	2	1	2	1,615.00
16/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	725	1	1	1	1,615.00
16/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	3193	3	3	3	0.00
16/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3640	3	4	3	0.00
16/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3585	3	4	3	0.00
16/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3612	3	4	3	0.00
16/04/2024	2032 On 06-February-25			Bond Future	12.20	84.8859	84.5561	84.8859	0.00
16/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1725	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
16/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3717	4	4	4	0.00
16/04/2024	2032 On 08-May-25			Bond Future	12.38	82.5358	82.1992	82.5358	0.00
16/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	502	1	1	1	0.00
16/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6608	6	7	6	0.00
16/04/2024	2033 On 02-May-24			Bond Future	120.57	121.0990	120.5742	121.0990	1,707.00
16/04/2024	2033 On 01-August-24			Bond Future	123.24	123.7733	123.2369	123.7733	6,877.00
16/04/2024	2033 On 07-November-24			Bond Future	124.68	125.2259	124.6773	125.2259	0.00
16/04/2024	2033 On 06-February-25			Bond Future	127.42	127.9759	127.4156	127.9759	0.00
16/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2476	3	2	3	0.00
16/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/04/2024	2033 On 08-May-25			Bond Future	128.64	129.2159	128.6446	129.2159	0.00
16/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1975	1	2	1	0.00
16/04/2024	2037 On 02-May-24			Bond Future	12.92	75.3052	74.9670	75.3052	45,290.00
16/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	7746	7	8	7	0.00
16/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7859	8	8	8	0.00
16/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	7803	7	8	7	0.00
16/04/2024	2037 On 01-August-24			Bond Future	13.07	72.6935	72.3478	72.6935	176,024.00
16/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	305	0	0	0	0.00
16/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	297	0	0	0	0.00
16/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	313	0	0	0	1,383.00
16/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4262	5	4	5	0.00
16/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2219	2	2	2	0.00
16/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1761	2	2	2	1,383.00
16/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	813	1	1	1	1,383.00
16/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	5159	5	5	5	0.00
16/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	5249	5	5	5	0.00
16/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	5204	5	5	5	0.00
16/04/2024	2037 On 07-November-24			Bond Future	13.24	74.4057	74.0521	74.4057	9,175.00
16/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1284	1	1	1	0.00
16/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1266	1	1	1	0.00

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16/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1301	1	1	1	0.00
16/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	4442	4	4	4	0.00
16/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	4507	4	5	4	0.00
16/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	4475	4	4	4	0.00
16/04/2024	2037 On 06-February-25			Bond Future	13.41	71.7605	71.3994	71.7605	0.00
16/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1608	2	2	2	0.00
16/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4669	4	5	4	0.00
16/04/2024	2037 On 08-May-25			Bond Future	13.59	73.2942	72.9256	73.2942	3,975.00
16/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	687	1	1	1	0.00
16/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	2519	3	3	3	7,500.00
16/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3616	3	4	3	0.00
16/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	7113	7	7	7	0.00
16/04/2024	2038 On 02-May-24			Bond Future	130.99	132.0214	130.9944	132.0214	3,115.00
16/04/2024	2038 On 01-August-24			Bond Future	131.82	132.8744	131.8250	132.8744	1,991.00
16/04/2024	2038 On 07-November-24			Bond Future	134.97	136.0394	134.9652	136.0394	0.00
16/04/2024	2038 On 06-February-25			Bond Future	135.81	136.9106	135.8142	136.9106	0.00
16/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	584	2	1	2	0.00
16/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/04/2024	2038 On 08-May-25			Bond Future	138.75	139.8744	138.7548	139.8744	0.00
16/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	925	0	1	0	0.00
16/04/2024	2040 On 02-May-24			Bond Future	13.17	75.3070	74.9787	75.3070	97,652.00
16/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	8776	8	9	8	0.00
16/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	8654	8	9	8	0.00
16/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	8715	8	9	8	0.00
16/04/2024	2040 On 01-August-24			Bond Future	13.32	72.4450	72.1094	72.4450	37,590.00
16/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	309	0	0	0	0.00
16/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	317	0	0	0	0.00
16/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	301	0	0	0	0.00
16/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	269	0	0	0	680.00
16/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1048	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	2523	3	3	3	0.00
16/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1185	1	1	1	7,500.00
16/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5812	6	6	6	0.00
16/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1731	2	2	2	680.00
16/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	3087	3	3	3	0.00
16/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	3317	3	3	3	680.00
16/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	5618	5	6	5	0.00
16/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	5523	5	6	5	0.00
16/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	5570	5	6	5	0.00
16/04/2024	2040 On 07-November-24			Bond Future	13.49	74.1513	73.8080	74.1513	8,677.00
16/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1401	2	1	2	0.00
16/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1420	2	1	2	0.00
16/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1382	2	1	2	0.00
16/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4678	4	5	4	0.00
16/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	4610	4	5	4	0.00
16/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4644	4	5	4	0.00
16/04/2024	2040 On 06-February-25			Bond Future	13.65	71.2498	70.8992	71.2498	14.00
16/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	1740	2	2	2	0.00
16/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	5266	5	5	5	0.00
16/04/2024	2040 On 08-May-25			Bond Future	13.84	72.7722	72.4144	72.7722	3,900.00
16/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1250	1	1	1	0.00
16/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	2739	3	3	3	7,500.00
16/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4708	5	5	5	0.00
16/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	7335	7	7	7	0.00
16/04/2024	2044 On 02-May-24			Bond Future	13.25	71.3632	71.0110	71.3632	69,935.00
16/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	299	0	0	0	0.00
16/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	11	0	0	0	0.00
16/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	74	0	0	0	0.00
16/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	2726	2	3	2	10,030.00
16/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	4040	4	4	4	4,200.00
16/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1616	1	2	1	10,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	8937	9	9	9	0.00
16/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	9062	9	9	9	0.00
16/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8999	9	9	9	0.00
16/04/2024	2044 On 01-August-24			Bond Future	13.41	68.5402	68.1803	68.5402	77,027.00
16/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	225	0	0	0	0.00
16/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	219	0	0	0	0.00
16/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	232	0	0	0	0.00
16/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	6149	6	6	6	0.00
16/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	6250	6	6	6	0.00
16/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	6199	6	6	6	0.00
16/04/2024	2044 On 07-November-24			Bond Future	13.57	70.1545	69.7863	70.1545	200.00
16/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1317	1	1	1	0.00
16/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1298	1	1	1	0.00
16/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1335	1	1	1	0.00
16/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	4623	4	5	4	0.00
16/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	4692	4	5	4	0.00
16/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	4657	4	5	4	0.00
16/04/2024	2044 On 06-February-25			Bond Future	13.73	67.2915	66.9155	67.2915	0.00
16/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	1668	2	2	2	0.00
16/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	5212	5	5	5	0.00
16/04/2024	2044 On 08-May-25			Bond Future	13.91	68.7292	68.3453	68.7292	0.00
16/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1042	1	1	1	0.00
16/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	7022	7	7	7	0.00
16/04/2024	2046 On 02-May-24			Bond Future	112.15	113.2638	112.1490	113.2638	11,752.00
16/04/2024	2046 On 01-August-24			Bond Future	114.63	115.7650	114.6257	115.7650	10,720.00
16/04/2024	2046 On 07-November-24			Bond Future	115.16	116.3239	115.1583	116.3239	0.00
16/04/2024	2046 On 06-February-25			Bond Future	117.69	118.8779	117.6870	118.8779	0.00
16/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3677	5	4	5	0.00
16/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/04/2024	2046 On 08-May-25			Bond Future	117.99	119.2027	117.9875	119.2027	0.00
16/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3983	3	4	3	0.00
16/04/2024	2050 On 02-May-24			Bond Future	113.55	115.2802	113.5531	115.2802	11,423.00
16/04/2024	2050 On 01-August-24			Bond Future	113.76	115.5291	113.7641	115.5291	10,327.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2050 On 07-November-24			Bond Future	116.47	118.2809	116.4741	118.2809	0.00
16/04/2024	2050 On 06-February-25			Bond Future	116.67	118.5199	116.6747	118.5199	0.00
16/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1075	3	1	3	0.00
16/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/04/2024	2050 On 08-May-25			Bond Future	119.20	121.0854	119.2005	121.0854	0.00
16/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
16/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1959	0	2	0	0.00
16/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	AL37 On 02-May-24			Index Future	920.99	923.9780	920.9920	923.9780	0.00
16/04/2024	AL37 On 01-August-24			Index Future	941.10	944.1530	941.1000	944.1530	0.00
16/04/2024	AL37 On 07-November-24			Index Future	963.29	966.4100	963.2870	966.4100	0.00
16/04/2024	AL37 On 06-February-25			Index Future	984.24	987.4240	984.2360	987.4240	0.00
16/04/2024	AL37 On 08-May-25			Index Future	1005.36	1008.6140	1005.3610	1008.6140	0.00
16/04/2024	AL7T On 02-May-24			Index Future	1054.57	1059.4460	1054.5680	1059.4460	0.00
16/04/2024	AL7T On 01-August-24			Index Future	1077.59	1082.5780	1077.5930	1082.5780	0.00
16/04/2024	AL7T On 07-November-24			Index Future	1103.00	1108.0980	1102.9970	1108.0980	0.00
16/04/2024	AL7T On 06-February-25			Index Future	1126.99	1132.1930	1126.9850	1132.1930	0.00
16/04/2024	AL7T On 08-May-25			Index Future	1151.17	1156.4900	1151.1740	1156.4900	0.00
16/04/2024	ALBI On 02-May-24			Index Future	919.97	923.4060	919.9730	923.4060	91.00
16/04/2024	ALBI On 01-August-24			Index Future	940.06	943.5680	940.0600	943.5680	0.00
16/04/2024	ALBI On 07-November-24			Index Future	962.22	965.8110	962.2220	965.8110	16.00
16/04/2024	ALBI On 06-February-25			Index Future	983.15	986.8120	983.1480	986.8120	0.00
16/04/2024	ALBI On 08-May-25			Index Future	1004.25	1007.9890	1004.2500	1007.9890	0.00
16/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C030 On 31-January-30			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
16/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	CI43 On 31-January-43			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
16/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	ES33 On 02-May-24			Bond Future	13.36	70.6369	70.2922	70.6369	0.00
16/04/2024	ES33 On 01-August-24			Bond Future	13.54	72.1968	71.8445	72.1968	0.00
16/04/2024	ES33 On 07-November-24			Bond Future	13.75	70.1133	69.7527	70.1133	0.00
16/04/2024	ES33 On 06-February-25			Bond Future	13.97	71.6517	71.2834	71.6517	0.00
16/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
16/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	2448	2	2	2	0.00
16/04/2024	ES33 On 08-May-25			Bond Future	14.20	69.3970	69.0209	69.3970	0.00
16/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
16/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	5751	5	6	5	0.00
16/04/2024	ES42 On 02-May-24			Bond Future	13.65	66.3809	66.0540	66.3809	0.00
16/04/2024	ES42 On 01-August-24			Bond Future	13.81	67.8468	67.5127	67.8468	0.00
16/04/2024	ES42 On 07-November-24			Bond Future	13.99	65.1943	64.8524	65.1943	0.00
16/04/2024	ES42 On 06-February-25			Bond Future	14.17	66.6238	66.2746	66.6238	0.00
16/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
16/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	2119	2	2	2	0.00
16/04/2024	ES42 On 08-May-25			Bond Future	14.37	63.7955	63.4389	63.7955	0.00
16/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
16/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	5192	5	5	5	0.00
16/04/2024	GOVI On 02-May-24			GOVI	906.34	909.7370	906.3360	909.7370	313.00
16/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	446540	41	45	41	0.00
16/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	446440	41	45	41	0.00
16/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	446340	41	45	41	0.00
16/04/2024	GOVI On 01-August-24			GOVI	926.13	929.6010	926.1250	929.6010	423.00
16/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
16/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
16/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	172650	14	17	14	0.00
16/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	172550	14	17	14	0.00
16/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	172450	14	17	14	0.00
16/04/2024	GOVI On 07-November-24			GOVI	947.96	951.5140	947.9580	951.5140	0.00
16/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	0	3	0	3	0.00
16/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	0	3	0	3	0.00
16/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	0	3	0	3	0.00
16/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	8220	0	1	0	0.00
16/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	8420	0	1	0	0.00
16/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	8320	0	1	0	0.00
16/04/2024	GOVI On 06-February-25			GOVI	968.57	972.2050	968.5740	972.2050	0.00
16/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	0	0	0	0	0.00
16/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	34260	0	3	0	0.00
16/04/2024	GOVI On 08-May-25			GOVI	989.36	993.0680	989.3630	993.0680	0.00
16/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
16/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	326370	29	33	29	0.00
16/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2024	IGOV On 02-May-24			Index Future	344.41	346.8320	344.4080	346.8320	590.00
16/04/2024	IGOV On 01-August-24			Index Future	352.01	354.4910	352.0130	354.4910	0.00
16/04/2024	IGOV On 07-November-24			Index Future	360.40	362.9380	360.4010	362.9380	0.00
16/04/2024	IGOV On 06-February-25			Index Future	368.32	370.9120	368.3210	370.9120	0.00
16/04/2024	IGOV On 08-May-25			Index Future	376.31	378.9520	376.3050	378.9520	0.00
16/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
16/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
16/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
16/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
16/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
16/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
16/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
16/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
16/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.18	91.8200	91.8200	91.8200	0.00
16/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.17	91.8300	91.8300	91.8300	0.00
16/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
16/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	0.00
16/04/2024	R035 On 02-May-24			Bond Future	12.55	80.6198	80.2036	80.6198	151,602.00
16/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	7109	7	7	7	0.00
16/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6998	7	7	7	0.00
16/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	7053	7	7	7	0.00
16/04/2024	R035 On 01-August-24			Bond Future	12.69	82.3803	81.9549	82.3803	56,491.00
16/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	377	0	0	0	0.00
16/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	387	0	0	0	0.00
16/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	368	0	0	0	0.00
16/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4880	5	5	5	0.00
16/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4795	4	5	4	0.00
16/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4837	4	5	4	0.00
16/04/2024	R035 On 07-November-24			Bond Future	12.86	79.8056	79.3704	79.8056	14,838.00
16/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1240	1	1	1	0.00
16/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1257	1	1	1	0.00
16/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1223	1	1	1	0.00
16/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	4556	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	4490	4	4	4	0.00
16/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	4523	4	5	4	0.00
16/04/2024	R035 On 06-February-25			Bond Future	13.03	81.5388	81.0943	81.5388	0.00
16/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	1683	2	2	2	0.00
16/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4609	4	5	4	0.00
16/04/2024	R035 On 08-May-25			Bond Future	13.21	78.7673	78.3136	78.7673	0.00
16/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	670	1	1	1	0.00
16/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7483	7	7	7	0.00
16/04/2024	R053 On 02-May-24			Bond Future	13.13	90.3840	89.9563	90.3840	5,189.00
16/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	797	1	1	1	0.00
16/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	769	1	1	1	0.00
16/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	826	1	1	1	0.00
16/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	1446	1	1	1	0.00
16/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	1524	1	2	1	0.00
16/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	1485	1	1	1	0.00
16/04/2024	R053 On 01-August-24			Bond Future	13.27	92.3577	91.9207	92.3577	0.00
16/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2336	3	2	3	0.00
16/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2368	3	2	3	0.00
16/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2303	3	2	3	0.00
16/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	3247	3	3	3	0.00
16/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	3179	3	3	3	0.00
16/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	3213	3	3	3	0.00
16/04/2024	R053 On 07-November-24			Bond Future	13.43	88.6611	88.2140	88.6611	0.00
16/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	1919	2	2	2	0.00
16/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	1894	2	2	2	0.00
16/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	1944	2	2	2	0.00
16/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	6093	6	6	6	0.00
16/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	6182	6	6	6	0.00
16/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	6138	6	6	6	0.00
16/04/2024	R053 On 06-February-25			Bond Future	13.59	90.5858	90.1292	90.5858	0.00
16/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	2443	3	2	3	0.00
16/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	6694	6	7	6	0.00
16/04/2024	R053 On 08-May-25			Bond Future	13.76	86.6515	86.1854	86.6515	0.00
16/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	1723	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
16/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	9105	9	9	9	0.00
16/04/2024	R186 On 02-May-24			Bond Future	9.51	106.2170	106.1955	106.2170	62,661.00
16/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	614	1	1	1	2,030.00
16/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2040	2	2	2	0.00
16/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	3	0	0	0	2,030.00
16/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	100	0	0	0	0.00
16/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3532	4	4	4	0.00
16/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3580	4	4	4	0.00
16/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3556	4	4	4	0.00
16/04/2024	R186 On 01-August-24			Bond Future	9.58	103.2285	103.2065	103.2285	53,324.00
16/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	58	0	0	0	0.00
16/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	55	0	0	0	0.00
16/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	60	0	0	0	0.00
16/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1940	2	2	2	0.00
16/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1978	2	2	2	0.00
16/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1959	2	2	2	0.00
16/04/2024	R186 On 07-November-24			Bond Future	9.68	105.6606	105.6384	105.6606	35,599.00
16/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	424	0	0	0	0.00
16/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	432	0	0	0	0.00
16/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	416	0	0	0	0.00
16/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1462	1	1	1	0.00
16/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1439	1	1	1	0.00
16/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1451	1	1	1	0.00
16/04/2024	R186 On 06-February-25			Bond Future	9.81	102.6397	102.6172	102.6397	0.00
16/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	359	0	0	0	0.00
16/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1681	2	2	2	0.00
16/04/2024	R186 On 08-May-25			Bond Future	10.01	104.8359	104.8133	104.8359	0.00
16/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	162	0	0	0	0.00
16/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2447	2	2	2	0.00
16/04/2024	R202 On 02-May-24			Bond Future	258.32	259.3350	258.3153	259.3350	460.00
16/04/2024	R202 On 01-August-24			Bond Future	258.94	259.9840	258.9422	259.9840	441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R202 On 07-November-24			Bond Future	265.11	266.1769	265.1109	266.1769	0.00
16/04/2024	R202 On 06-February-25			Bond Future	265.72	266.8067	265.7197	266.8067	0.00
16/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1070	0	1	0	0.00
16/04/2024	R202 On 08-May-25			Bond Future	271.47	272.5830	271.4734	272.5830	0.00
16/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	837	0	1	0	0.00
16/04/2024	R209 On 02-May-24			Bond Future	12.65	62.1607	61.7957	62.1607	9,370.00
16/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6861	6	7	6	0.00
16/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6761	6	7	6	0.00
16/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6811	6	7	6	0.00
16/04/2024	R209 On 01-August-24			Bond Future	12.78	63.5181	63.1451	63.5181	10,172.00
16/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	261	0	0	0	0.00
16/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	268	0	0	0	0.00
16/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	254	0	0	0	0.00
16/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4704	4	5	4	0.00
16/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4625	4	5	4	0.00
16/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4664	4	5	4	0.00
16/04/2024	R209 On 07-November-24			Bond Future	12.93	61.8574	61.4758	61.8574	5,237.00
16/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1052	1	1	1	0.00
16/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1037	1	1	1	0.00
16/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1067	1	1	1	0.00
16/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	4078	4	4	4	0.00
16/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	4138	4	4	4	0.00
16/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	4108	4	4	4	0.00
16/04/2024	R209 On 06-February-25			Bond Future	13.08	63.2007	62.8109	63.2007	0.00
16/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1438	2	1	2	0.00
16/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	4135	4	4	4	0.00
16/04/2024	R209 On 08-May-25			Bond Future	13.24	61.3965	60.9986	61.3965	0.00
16/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	616	1	1	1	0.00
16/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6397	6	6	6	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
16/04/2024	R210 On 02-May-24			Bond Future	233.60	234.0341	233.5965	234.0341	110.00
16/04/2024	R210 On 01-August-24			Bond Future	238.76	239.2024	238.7550	239.2024	823.00
16/04/2024	R210 On 07-November-24			Bond Future	241.11	241.5676	241.1108	241.5676	0.00
16/04/2024	R210 On 06-February-25			Bond Future	246.41	246.8719	246.4058	246.8719	0.00
16/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6796	7	7	7	0.00
16/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/04/2024	R210 On 08-May-25			Bond Future	248.34	248.8088	248.3351	248.8088	0.00
16/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	305	1	0	1	0.00
16/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
16/04/2024	R213 On 02-May-24			Bond Future	11.40	81.0842	80.8043	81.0842	22,809.00
16/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4603	4	5	4	0.00
16/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4690	4	5	4	0.00
16/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4646	4	5	4	0.00
16/04/2024	R213 On 01-August-24			Bond Future	11.52	82.8548	82.5687	82.8548	11,262.00
16/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	469	1	0	1	0.00
16/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	459	1	0	1	0.00
16/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	449	1	0	1	0.00
16/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	3099	3	3	3	0.00
16/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	3069	3	3	3	0.00
16/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	3038	3	3	3	0.00
16/04/2024	R213 On 07-November-24			Bond Future	11.67	81.2454	80.9528	81.2454	10,002.00
16/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1276	1	1	1	0.00
16/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1291	1	1	1	0.00
16/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1260	1	1	1	0.00
16/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	3034	3	3	3	0.00
16/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2988	3	3	3	0.00
16/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	3011	3	3	3	0.00
16/04/2024	R213 On 06-February-25			Bond Future	11.83	83.0103	82.7116	83.0103	0.00
16/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1541	2	2	2	0.00
16/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3326	3	3	3	0.00
16/04/2024	R213 On 08-May-25			Bond Future	12.00	81.2254	80.9206	81.2254	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
16/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	513	1	1	1	0.00
16/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5982	6	6	6	0.00
16/04/2024	R214 On 02-May-24			Bond Future	12.97	57.6581	57.3558	57.6581	18,779.00
16/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	2425	3	2	3	0.00
16/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	503	1	1	1	0.00
16/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	4	0	0	0	8,000.00
16/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	5	0	0	0	5,110.00
16/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3785	3	4	3	0.00
16/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	920	1	1	1	13,110.00
16/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3881	4	4	4	0.00
16/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	89	0	0	0	13,110.00
16/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	7201	7	7	7	0.00
16/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	7096	7	7	7	0.00
16/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	7148	7	7	7	0.00
16/04/2024	R214 On 01-August-24			Bond Future	13.09	58.9171	58.6083	58.9171	4,821.00
16/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	308	0	0	0	0.00
16/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	293	0	0	0	0.00
16/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	300	0	0	0	0.00
16/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	4482	4	4	4	0.00
16/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	4522	4	5	4	0.00
16/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	4442	4	4	4	0.00
16/04/2024	R214 On 07-November-24			Bond Future	13.24	56.9980	56.6820	56.9980	245.00
16/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1169	1	1	1	0.00
16/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1153	1	1	1	0.00
16/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1185	1	1	1	0.00
16/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3895	4	4	4	0.00
16/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3953	4	4	4	0.00
16/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3924	4	4	4	0.00
16/04/2024	R214 On 06-February-25			Bond Future	13.39	58.2359	57.9132	58.2359	0.00
16/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1462	2	1	2	0.00
16/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	4390	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R214 On 08-May-25			Bond Future	13.54	56.1742	55.8448	56.1742	0.00
16/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1084	1	1	1	0.00
16/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	6054	6	6	6	0.00
16/04/2024	R248 On 02-May-24			Bond Future	13.16	70.1017	69.6902	70.1017	33,452.00
16/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
16/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	11	0	0	0	0.00
16/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	834	1	1	1	0.00
16/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	844	1	1	1	0.00
16/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	4164	4	4	4	0.00
16/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	10326	10	10	10	0.00
16/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	9930	10	10	10	0.00
16/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	9799	9	10	9	0.00
16/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	9865	9	10	9	0.00
16/04/2024	R248 On 01-August-24			Bond Future	13.30	71.6325	71.2119	71.6325	237,319.00
16/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	342	0	0	0	0.00
16/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	351	0	0	0	0.00
16/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	333	0	0	0	0.00
16/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	5759	5	6	5	0.00
16/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	5661	5	6	5	0.00
16/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	5710	5	6	5	0.00
16/04/2024	R248 On 07-November-24			Bond Future	13.46	68.8681	68.4378	68.8681	100.00
16/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1348	1	1	1	0.00
16/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1367	2	1	2	0.00
16/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1329	1	1	1	0.00
16/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4849	5	5	5	0.00
16/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4778	4	5	4	0.00
16/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4813	5	5	5	0.00
16/04/2024	R248 On 06-February-25			Bond Future	13.62	70.3636	69.9241	70.3636	0.00
16/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1346	1	1	1	0.00
16/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	6038	6	6	6	0.00
16/04/2024	R248 On 08-May-25			Bond Future	13.78	67.4160	66.9673	67.4160	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
16/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	996	1	1	1	0.00
16/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	7086	7	7	7	0.00
16/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00