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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/04/2024 TO: 17/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	2025 On 02-May-24			Bond Future	179.55	179.4742	179.5482	179.4742	9,884.00
17/04/2024	2025 On 01-August-24			Bond Future	181.68	181.6045	181.6796	181.6045	800.00
17/04/2024	2025 On 07-November-24			Bond Future	186.01	185.9308	186.0090	185.9308	0.00
17/04/2024	2029 On 02-May-24			Bond Future	128.88	128.8817	128.8808	128.8817	1,326.00
17/04/2024	2029 On 01-August-24			Bond Future	131.73	131.7278	131.7266	131.7278	8,303.00
17/04/2024	2029 On 07-November-24			Bond Future	133.47	133.4671	133.4668	133.4671	0.00
17/04/2024	2029 On 06-February-25			Bond Future	136.40	136.3984	136.3992	136.3984	0.00
17/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3999	4	4	4	0.00
17/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
17/04/2024	2029 On 08-May-25			Bond Future	137.92	137.9226	137.9247	137.9226	0.00
17/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	75	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
17/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
17/04/2024	2030 On 02-May-24			Bond Future	10.71	90.0587	90.7207	90.0587	53,868.00
17/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	11	0	0	0	1,000.00
17/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4646	4	5	4	0.00
17/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
17/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	781	0	1	0	1,080.00
17/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6230	6	6	6	0.00
17/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	357	0	0	0	500.00
17/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1684	1	2	1	500.00
17/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8915	8	9	8	0.00
17/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
17/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	97	0	0	0	0.00
17/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	703	1	1	1	0.00
17/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
17/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	347	1	0	1	0.00
17/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2183	3	2	3	0.00
17/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	1	0	0	0	1,000.00
17/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4209	5	4	5	0.00
17/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3510	4	4	4	0.00
17/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3591	4	4	4	0.00
17/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3550	4	4	4	0.00
17/04/2024	2030 On 01-August-24			Bond Future	10.82	88.0194	88.6957	88.0194	114,992.00
17/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	635	0	1	0	0.00
17/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	623	0	1	0	0.00
17/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	648	0	1	0	0.00
17/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2276	3	2	3	0.00
17/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2328	3	2	3	0.00
17/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2302	3	2	3	0.00
17/04/2024	2030 On 07-November-24			Bond Future	10.94	90.0931	90.7859	90.0931	1,650.00
17/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1511	1	2	1	0.00
17/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1494	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
17/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1529	1	2	1	0.00
17/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2174	3	2	3	0.00
17/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2212	3	2	3	0.00
17/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2192	3	2	3	0.00
17/04/2024	2030 On 06-February-25			Bond Future	11.07	88.0400	88.7486	88.0400	0.00
17/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1493	1	1	1	0.00
17/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2850	3	3	3	0.00
17/04/2024	2030 On 08-May-25			Bond Future	11.23	89.9236	90.6484	89.9236	0.00
17/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	555	0	1	0	0.00
17/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3627	3	4	3	0.00
17/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	916	1	1	1	1,640.00
17/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4607	4	5	4	0.00
17/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1409	1	1	1	2,280.00
17/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1193	1	1	1	2,280.00
17/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3220	4	3	4	0.00
17/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1556	2	2	2	1,640.00
17/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4034	5	4	5	0.00
17/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5004	6	5	6	0.00
17/04/2024	2032 On 02-May-24			Bond Future	11.60	83.1103	83.7841	83.1103	130,753.00
17/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
17/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	1	0	0	0	1,000.00
17/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5591	5	6	5	0.00
17/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1252	1	1	1	0.00
17/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	78	0	0	0	0.00
17/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
17/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	201	0	0	0	1,550.00
17/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
17/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7409	7	7	7	0.00
17/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
17/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	27	0	0	0	500.00
17/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6729	6	7	6	0.00

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17/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	129	0	0	0	0.00
17/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
17/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1590	2	2	2	17,000.00
17/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6133	7	6	7	0.00
17/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
17/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2368	3	2	3	0.00
17/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
17/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1340	2	1	2	0.00
17/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4427	5	4	5	0.00
17/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1861	2	2	2	500.00
17/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4813	5	5	5	0.00
17/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	317	1	0	1	500.00
17/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	2	0	0	0	1,000.00
17/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4716	5	5	5	0.00
17/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3424	4	3	4	0.00
17/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5838	7	6	7	0.00
17/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4958	6	5	6	0.00
17/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4861	6	5	6	0.00
17/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4910	6	5	6	0.00
17/04/2024	2032 On 01-August-24			Bond Future	11.73	84.9251	85.6133	84.9251	72,842.00
17/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	586	0	1	0	0.00
17/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	599	0	1	0	0.00
17/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	573	0	1	0	0.00
17/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3244	4	3	4	0.00
17/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3178	4	3	4	0.00
17/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3211	4	3	4	0.00
17/04/2024	2032 On 07-November-24			Bond Future	11.87	82.7587	83.4638	82.7587	1,130.00
17/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1465	1	1	1	0.00
17/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1483	1	1	1	0.00
17/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1447	1	1	1	0.00
17/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6635	6	7	6	0.00
17/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1778	1	2	1	1,615.00
17/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	596	1	1	1	1,615.00
17/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2778	3	3	3	0.00
17/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3187	4	3	4	0.00

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17/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3136	4	3	4	0.00
17/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3162	4	3	4	0.00
17/04/2024	2032 On 06-February-25			Bond Future	12.02	84.5561	85.2772	84.5561	0.00
17/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2021	2	2	2	0.00
17/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3291	4	3	4	0.00
17/04/2024	2032 On 08-May-25			Bond Future	12.19	82.1992	82.9367	82.1992	0.00
17/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	635	1	1	1	0.00
17/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6003	7	6	7	0.00
17/04/2024	2033 On 02-May-24			Bond Future	120.53	120.5742	120.5311	120.5742	1,707.00
17/04/2024	2033 On 01-August-24			Bond Future	123.19	123.2369	123.1925	123.2369	6,877.00
17/04/2024	2033 On 07-November-24			Bond Future	124.63	124.6773	124.6327	124.6773	0.00
17/04/2024	2033 On 06-February-25			Bond Future	127.37	127.4156	127.3712	127.4156	0.00
17/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2431	2	2	2	0.00
17/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/04/2024	2033 On 08-May-25			Bond Future	128.60	128.6446	128.6004	128.6446	0.00
17/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2020	2	2	2	0.00
17/04/2024	2037 On 02-May-24			Bond Future	12.75	74.9670	75.7864	74.9670	45,290.00
17/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6926	8	7	8	0.00
17/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7040	8	7	8	0.00
17/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6983	8	7	8	0.00
17/04/2024	2037 On 01-August-24			Bond Future	12.90	72.3478	73.1850	72.3478	176,024.00
17/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	438	0	0	0	0.00
17/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	427	0	0	0	0.00
17/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	448	0	0	0	1,383.00
17/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4907	4	5	4	0.00
17/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2699	2	3	2	0.00
17/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1404	2	1	2	1,383.00
17/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	620	1	1	1	1,383.00
17/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4458	5	4	5	0.00
17/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4542	5	5	5	0.00

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17/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4500	5	4	5	0.00
17/04/2024	2037 On 07-November-24			Bond Future	13.06	74.0521	74.9095	74.0521	9,175.00
17/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1578	1	2	1	0.00
17/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1558	1	2	1	0.00
17/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1598	1	2	1	0.00
17/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3882	4	4	4	0.00
17/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3942	5	4	5	0.00
17/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3912	4	4	4	0.00
17/04/2024	2037 On 06-February-25			Bond Future	13.22	71.3994	72.2761	71.3994	0.00
17/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1934	2	2	2	0.00
17/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4119	5	4	5	0.00
17/04/2024	2037 On 08-May-25			Bond Future	13.39	72.9256	73.8218	72.9256	3,975.00
17/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	874	1	1	1	0.00
17/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	2952	3	3	3	7,500.00
17/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3152	4	3	4	0.00
17/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6404	7	6	7	0.00
17/04/2024	2038 On 02-May-24			Bond Future	131.00	130.9944	131.0012	130.9944	3,115.00
17/04/2024	2038 On 01-August-24			Bond Future	131.83	131.8250	131.8315	131.8250	1,991.00
17/04/2024	2038 On 07-November-24			Bond Future	134.97	134.9652	134.9729	134.9652	0.00
17/04/2024	2038 On 06-February-25			Bond Future	135.82	135.8142	135.8231	135.8142	0.00
17/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	593	1	1	1	0.00
17/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/04/2024	2038 On 08-May-25			Bond Future	138.77	138.7548	138.7652	138.7548	0.00
17/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	915	1	1	1	0.00
17/04/2024	2040 On 02-May-24			Bond Future	13.00	74.9787	75.8383	74.9787	96,606.00
17/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7917	9	8	9	0.00
17/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7794	9	8	9	0.00
17/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7856	9	8	9	0.00
17/04/2024	2040 On 01-August-24			Bond Future	13.15	72.1094	72.9876	72.1094	40,442.00
17/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	444	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
17/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	455	0	0	0	0.00
17/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	433	0	0	0	0.00
17/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	392	0	0	0	680.00
17/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1364	1	1	1	0.00
17/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3046	3	3	3	0.00
17/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1526	1	2	1	7,500.00
17/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5056	6	5	6	0.00
17/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1375	2	1	2	680.00
17/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2549	3	3	3	0.00
17/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2755	3	3	3	680.00
17/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4873	6	5	6	0.00
17/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4783	6	5	6	0.00
17/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4828	6	5	6	0.00
17/04/2024	2040 On 07-November-24			Bond Future	13.31	73.8080	74.7074	73.8080	8,677.00
17/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1717	1	2	1	0.00
17/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1738	1	2	1	0.00
17/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1695	1	2	1	0.00
17/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4091	5	4	5	0.00
17/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	4029	5	4	5	0.00
17/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4060	5	4	5	0.00
17/04/2024	2040 On 06-February-25			Bond Future	13.47	70.8992	71.8189	70.8992	14.00
17/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2077	2	2	2	0.00
17/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4683	5	5	5	0.00
17/04/2024	2040 On 08-May-25			Bond Future	13.64	72.4144	73.3546	72.4144	3,900.00
17/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1509	1	2	1	0.00
17/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3167	3	3	3	7,500.00
17/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4196	5	4	5	0.00
17/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6654	7	7	7	0.00
17/04/2024	2044 On 02-May-24			Bond Future	13.08	71.0110	71.8908	71.0110	68,935.00
17/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	570	0	1	0	0.00
17/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	31	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
17/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	173	0	0	0	0.00
17/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1945	3	2	3	10,030.00
17/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3181	4	3	4	4,200.00
17/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1007	2	1	2	10,030.00
17/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	8057	9	8	9	0.00
17/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8182	9	8	9	0.00
17/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8120	9	8	9	0.00
17/04/2024	2044 On 01-August-24			Bond Future	13.23	68.1803	69.0790	68.1803	78,187.00
17/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	335	0	0	0	0.00
17/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	326	0	0	0	0.00
17/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	344	0	0	0	0.00
17/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5362	6	5	6	0.00
17/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5459	6	5	6	0.00
17/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5410	6	5	6	0.00
17/04/2024	2044 On 07-November-24			Bond Future	13.38	69.7863	70.7067	69.7863	200.00
17/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1633	1	2	1	0.00
17/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1612	1	2	1	0.00
17/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1654	1	2	1	0.00
17/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	4022	5	4	5	0.00
17/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	4086	5	4	5	0.00
17/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	4054	5	4	5	0.00
17/04/2024	2044 On 06-February-25			Bond Future	13.53	66.9155	67.8566	66.9155	0.00
17/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2011	2	2	2	0.00
17/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4614	5	5	5	0.00
17/04/2024	2044 On 08-May-25			Bond Future	13.70	68.3453	69.3073	68.3453	0.00
17/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1292	1	1	1	0.00
17/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6310	7	6	7	0.00
17/04/2024	2046 On 02-May-24			Bond Future	112.24	112.1490	112.2397	112.1490	11,752.00
17/04/2024	2046 On 01-August-24			Bond Future	114.72	114.6257	114.7180	114.6257	10,720.00
17/04/2024	2046 On 07-November-24			Bond Future	115.25	115.1583	115.2537	115.1583	0.00
17/04/2024	2046 On 06-February-25			Bond Future	117.79	117.6870	117.7855	117.6870	0.00
17/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3776	4	4	4	0.00
17/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/04/2024	2046 On 08-May-25			Bond Future	118.09	117.9875	118.0892	117.9875	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
17/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3881	4	4	4	0.00
17/04/2024	2050 On 02-May-24			Bond Future	113.75	113.5531	113.7489	113.5531	11,423.00
17/04/2024	2050 On 01-August-24			Bond Future	113.96	113.7641	113.9639	113.7641	10,327.00
17/04/2024	2050 On 07-November-24			Bond Future	116.68	116.4741	116.6795	116.4741	0.00
17/04/2024	2050 On 06-February-25			Bond Future	116.89	116.6747	116.8856	116.6747	0.00
17/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1286	1	1	1	0.00
17/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/04/2024	2050 On 08-May-25			Bond Future	119.42	119.2005	119.4172	119.2005	0.00
17/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
17/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1743	2	2	2	0.00
17/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	AL37 On 02-May-24			Index Future	928.05	920.9920	928.0460	920.9920	0.00
17/04/2024	AL37 On 01-August-24			Index Future	948.31	941.1000	948.3080	941.1000	0.00
17/04/2024	AL37 On 07-November-24			Index Future	970.67	963.2870	970.6660	963.2870	0.00
17/04/2024	AL37 On 06-February-25			Index Future	991.78	984.2360	991.7790	984.2360	0.00
17/04/2024	AL37 On 08-May-25			Index Future	1013.07	1005.3610	1013.0690	1005.3610	0.00
17/04/2024	AL7T On 02-May-24			Index Future	1064.37	1054.5680	1064.3720	1054.5680	0.00
17/04/2024	AL7T On 01-August-24			Index Future	1087.61	1077.5930	1087.6100	1077.5930	0.00
17/04/2024	AL7T On 07-November-24			Index Future	1113.25	1102.9970	1113.2530	1102.9970	0.00
17/04/2024	AL7T On 06-February-25			Index Future	1137.47	1126.9850	1137.4670	1126.9850	0.00
17/04/2024	AL7T On 08-May-25			Index Future	1161.88	1151.1740	1161.8840	1151.1740	0.00
17/04/2024	ALBI On 02-May-24			Index Future	928.14	919.9730	928.1350	919.9730	91.00
17/04/2024	ALBI On 01-August-24			Index Future	948.40	940.0600	948.3990	940.0600	0.00
17/04/2024	ALBI On 07-November-24			Index Future	970.76	962.2220	970.7600	962.2220	16.00
17/04/2024	ALBI On 06-February-25			Index Future	991.87	983.1480	991.8740	983.1480	0.00
17/04/2024	ALBI On 08-May-25			Index Future	1013.17	1004.2500	1013.1670	1004.2500	0.00
17/04/2024	C002 On 31-March-32			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
17/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C431 On 31-January-31			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
17/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	ES33 On 02-May-24			Bond Future	13.19	70.2922	70.9817	70.2922	0.00
17/04/2024	ES33 On 01-August-24			Bond Future	13.36	71.8445	72.5490	71.8445	0.00
17/04/2024	ES33 On 07-November-24			Bond Future	13.57	69.7527	70.4745	69.7527	0.00
17/04/2024	ES33 On 06-February-25			Bond Future	13.78	71.2834	72.0216	71.2834	0.00
17/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
17/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1710	2	2	2	0.00
17/04/2024	ES33 On 08-May-25			Bond Future	14.00	69.0209	69.7760	69.0209	0.00
17/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
17/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4996	6	5	6	0.00
17/04/2024	ES42 On 02-May-24			Bond Future	13.47	66.0540	66.8966	66.0540	0.00
17/04/2024	ES42 On 01-August-24			Bond Future	13.63	67.5127	68.3737	67.5127	0.00
17/04/2024	ES42 On 07-November-24			Bond Future	13.80	64.8524	65.7344	64.8524	0.00
17/04/2024	ES42 On 06-February-25			Bond Future	13.97	66.2746	67.1767	66.2746	0.00
17/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
17/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1217	2	1	2	0.00
17/04/2024	ES42 On 08-May-25			Bond Future	14.16	63.4389	64.3612	63.4389	0.00
17/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
17/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4270	5	4	5	0.00
17/04/2024	GOVI On 02-May-24			GOVI	914.36	906.3360	914.3570	906.3360	313.00
17/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	366330	45	37	45	0.00
17/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	366230	45	37	45	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
17/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	366130	45	37	45	0.00
17/04/2024	GOVI On 01-August-24			GOVI	934.32	926.1250	934.3200	926.1250	423.00
17/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
17/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
17/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
17/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	90700	17	9	17	0.00
17/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	90600	17	9	17	0.00
17/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	90500	17	9	17	0.00
17/04/2024	GOVI On 07-November-24			GOVI	956.35	947.9580	956.3490	947.9580	0.00
17/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	75590	0	8	0	0.00
17/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	75490	0	8	0	0.00
17/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	75690	0	8	0	0.00
17/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	1	0	1	0.00
17/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	1	0	1	0.00
17/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	1	0	1	0.00
17/04/2024	GOVI On 06-February-25			GOVI	977.15	968.5740	977.1500	968.5740	0.00
17/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	51500	0	5	0	0.00
17/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	3	0	3	0.00
17/04/2024	GOVI On 08-May-25			GOVI	998.13	989.3630	998.1260	989.3630	0.00
17/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
17/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	238740	33	24	33	0.00
17/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2024	IGOV On 02-May-24			Index Future	344.61	344.4080	344.6110	344.4080	590.00
17/04/2024	IGOV On 01-August-24			Index Future	352.22	352.0130	352.2200	352.0130	0.00
17/04/2024	IGOV On 07-November-24			Index Future	360.62	360.4010	360.6150	360.4010	0.00
17/04/2024	IGOV On 06-February-25			Index Future	368.54	368.3210	368.5400	368.3210	0.00
17/04/2024	IGOV On 08-May-25			Index Future	376.53	376.3050	376.5310	376.3050	0.00
17/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
17/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	91.6500	91.6330	91.6500	0.00
17/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.36	91.6300	91.6420	91.6300	0.00
17/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.39	91.6200	91.6100	91.6200	0.00
17/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.39	91.6300	91.6100	91.6300	0.00
17/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
17/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.41	91.6200	91.5900	91.6200	0.00
17/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	7.80	7.8000	92.2000	7.8000	0.00
17/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.42	91.6600	91.5800	91.6600	0.00
17/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.34	91.7600	91.6600	91.7600	0.00
17/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.29	91.8200	91.7100	91.8200	0.00
17/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.28	91.8300	91.7200	91.8300	0.00
17/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.34	91.7600	91.6600	91.7600	0.00
17/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.34	91.7500	91.6600	91.7500	0.00
17/04/2024	R035 On 02-May-24			Bond Future	12.38	80.2036	81.0261	80.2036	143,829.00
17/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6286	7	6	7	0.00
17/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6175	7	6	7	0.00
17/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6231	7	6	7	0.00
17/04/2024	R035 On 01-August-24			Bond Future	12.52	81.9549	82.7951	81.9549	65,864.00
17/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	532	0	1	0	0.00
17/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	545	0	1	0	0.00
17/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	520	0	1	0	0.00
17/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4192	5	4	5	0.00
17/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4113	5	4	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
17/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4152	5	4	5	0.00
17/04/2024	R035 On 07-November-24			Bond Future	12.68	79.3704	80.2309	79.3704	14,838.00
17/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1529	1	2	1	0.00
17/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1549	1	2	1	0.00
17/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1510	1	2	1	0.00
17/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3982	5	4	5	0.00
17/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3922	4	4	4	0.00
17/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3952	5	4	5	0.00
17/04/2024	R035 On 06-February-25			Bond Future	12.84	81.0943	81.9743	81.0943	0.00
17/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2016	2	2	2	0.00
17/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4063	5	4	5	0.00
17/04/2024	R035 On 08-May-25			Bond Future	13.01	78.3136	79.2133	78.3136	0.00
17/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	849	1	1	1	0.00
17/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6763	7	7	7	0.00
17/04/2024	R053 On 02-May-24			Bond Future	12.96	89.9563	91.1398	89.9563	5,189.00
17/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1345	1	1	1	0.00
17/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1306	1	1	1	0.00
17/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1385	1	1	1	0.00
17/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	822	1	1	1	0.00
17/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	877	2	1	2	0.00
17/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	849	1	1	1	0.00
17/04/2024	R053 On 01-August-24			Bond Future	13.09	91.9207	93.1296	91.9207	0.00
17/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2926	2	3	2	0.00
17/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2963	2	3	2	0.00
17/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2889	2	3	2	0.00
17/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2624	3	3	3	0.00
17/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2565	3	3	3	0.00
17/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2594	3	3	3	0.00
17/04/2024	R053 On 07-November-24			Bond Future	13.24	88.2140	89.4521	88.2140	0.00
17/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2364	2	2	2	0.00
17/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2335	2	2	2	0.00
17/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2393	2	2	2	0.00
17/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5304	6	5	6	0.00
17/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5386	6	5	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
17/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5345	6	5	6	0.00
17/04/2024	R053 On 06-February-25			Bond Future	13.39	90.1292	91.3951	90.1292	0.00
17/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	2928	2	3	2	0.00
17/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5913	7	6	7	0.00
17/04/2024	R053 On 08-May-25			Bond Future	13.55	86.1854	87.4794	86.1854	0.00
17/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2102	2	2	2	0.00
17/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8189	9	8	9	0.00
17/04/2024	R186 On 02-May-24			Bond Future	9.37	106.1955	106.5083	106.1955	62,661.00
17/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	867	1	1	1	2,030.00
17/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2350	2	2	2	0.00
17/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	1	0	0	0	2,030.00
17/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	40	0	0	0	0.00
17/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3219	4	3	4	0.00
17/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3267	4	3	4	0.00
17/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3243	4	3	4	0.00
17/04/2024	R186 On 01-August-24			Bond Future	9.43	103.2065	103.5258	103.2065	53,626.00
17/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	91	0	0	0	0.00
17/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	88	0	0	0	0.00
17/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	95	0	0	0	0.00
17/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1655	2	2	2	0.00
17/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1692	2	2	2	0.00
17/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1673	2	2	2	0.00
17/04/2024	R186 On 07-November-24			Bond Future	9.51	105.6384	105.9659	105.6384	35,599.00
17/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	535	0	1	0	0.00
17/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	544	0	1	0	0.00
17/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	526	0	1	0	0.00
17/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1244	1	1	1	0.00
17/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1224	1	1	1	0.00
17/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1234	1	1	1	0.00
17/04/2024	R186 On 06-February-25			Bond Future	9.61	102.6172	102.9528	102.6172	0.00
17/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	459	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
17/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1445	2	1	2	0.00
17/04/2024	R186 On 08-May-25			Bond Future	9.78	104.8133	105.1573	104.8133	0.00
17/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	219	0	0	0	0.00
17/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2159	2	2	2	0.00
17/04/2024	R202 On 02-May-24			Bond Future	258.83	258.3153	258.8333	258.3153	460.00
17/04/2024	R202 On 01-August-24			Bond Future	259.47	258.9422	259.4711	258.9422	441.00
17/04/2024	R202 On 07-November-24			Bond Future	265.65	265.1109	265.6543	265.1109	0.00
17/04/2024	R202 On 06-February-25			Bond Future	266.28	265.7197	266.2772	265.7197	0.00
17/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	513	1	1	1	0.00
17/04/2024	R202 On 08-May-25			Bond Future	272.05	271.4734	272.0457	271.4734	0.00
17/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	264	1	0	1	0.00
17/04/2024	R209 On 02-May-24			Bond Future	12.48	61.7957	62.5153	61.7957	9,370.00
17/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6141	7	6	7	0.00
17/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6041	7	6	7	0.00
17/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6091	7	6	7	0.00
17/04/2024	R209 On 01-August-24			Bond Future	12.61	63.1451	63.8802	63.1451	10,172.00
17/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	375	0	0	0	0.00
17/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	384	0	0	0	0.00
17/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	366	0	0	0	0.00
17/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4080	5	4	5	0.00
17/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4006	5	4	5	0.00
17/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4043	5	4	5	0.00
17/04/2024	R209 On 07-November-24			Bond Future	12.75	61.4758	62.2286	61.4758	5,237.00
17/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1299	1	1	1	0.00
17/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1282	1	1	1	0.00
17/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1316	1	1	1	0.00
17/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3575	4	4	4	0.00
17/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3630	4	4	4	0.00
17/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3602	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
17/04/2024	R209 On 06-February-25			Bond Future	12.89	62.8109	63.5807	62.8109	0.00
17/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1725	1	2	1	0.00
17/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3652	4	4	4	0.00
17/04/2024	R209 On 08-May-25			Bond Future	13.05	60.9986	61.7855	60.9986	0.00
17/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	780	1	1	1	0.00
17/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5774	6	6	6	0.00
17/04/2024	R210 On 02-May-24			Bond Future	233.64	233.5965	233.6369	233.5965	110.00
17/04/2024	R210 On 01-August-24			Bond Future	238.80	238.7550	238.7958	238.7550	823.00
17/04/2024	R210 On 07-November-24			Bond Future	241.15	241.1108	241.1542	241.1108	0.00
17/04/2024	R210 On 06-February-25			Bond Future	246.45	246.4058	246.4523	246.4058	0.00
17/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6842	7	7	7	0.00
17/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/04/2024	R210 On 08-May-25			Bond Future	248.38	248.3351	248.3849	248.3351	0.00
17/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	355	0	0	0	0.00
17/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
17/04/2024	R213 On 02-May-24			Bond Future	11.23	80.8043	81.5141	80.8043	22,809.00
17/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3893	5	4	5	0.00
17/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3980	5	4	5	0.00
17/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3937	5	4	5	0.00
17/04/2024	R213 On 01-August-24			Bond Future	11.34	82.5687	83.2938	82.5687	11,262.00
17/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	660	0	1	0	0.00
17/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	647	0	1	0	0.00
17/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	634	0	1	0	0.00
17/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2560	3	3	3	0.00
17/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2532	3	3	3	0.00
17/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2504	3	3	3	0.00
17/04/2024	R213 On 07-November-24			Bond Future	11.48	80.9528	81.6955	80.9528	10,002.00
17/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1573	1	2	1	0.00
17/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1590	1	2	1	0.00
17/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1554	1	2	1	0.00
17/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2586	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
17/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2544	3	3	3	0.00
17/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2565	3	3	3	0.00
17/04/2024	R213 On 06-February-25			Bond Future	11.62	82.7116	83.4711	82.7116	0.00
17/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1855	2	2	2	0.00
17/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2881	3	3	3	0.00
17/04/2024	R213 On 08-May-25			Bond Future	11.78	80.9206	81.6973	80.9206	0.00
17/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	663	1	1	1	0.00
17/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5356	6	5	6	0.00
17/04/2024	R214 On 02-May-24			Bond Future	12.79	57.3558	58.1268	57.3558	18,779.00
17/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3137	2	3	2	0.00
17/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	866	1	1	1	0.00
17/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	14	0	0	0	8,000.00
17/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	16	0	0	0	5,110.00
17/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3026	4	3	4	0.00
17/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	512	1	1	1	13,110.00
17/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3119	4	3	4	0.00
17/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	30	0	0	0	13,110.00
17/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6430	7	6	7	0.00
17/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6325	7	6	7	0.00
17/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6377	7	6	7	0.00
17/04/2024	R214 On 01-August-24			Bond Future	12.91	58.6083	59.3959	58.6083	4,821.00
17/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	448	0	0	0	0.00
17/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	427	0	0	0	0.00
17/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	437	0	0	0	0.00
17/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3831	4	4	4	0.00
17/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3869	5	4	5	0.00
17/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3794	4	4	4	0.00
17/04/2024	R214 On 07-November-24			Bond Future	13.05	56.6820	57.4886	56.6820	245.00
17/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1454	1	1	1	0.00
17/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1436	1	1	1	0.00
17/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1473	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
17/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3375	4	3	4	0.00
17/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3429	4	3	4	0.00
17/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3402	4	3	4	0.00
17/04/2024	R214 On 06-February-25			Bond Future	13.19	57.9132	58.7378	57.9132	0.00
17/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1768	1	2	1	0.00
17/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3871	4	4	4	0.00
17/04/2024	R214 On 08-May-25			Bond Future	13.34	55.8448	56.6877	55.8448	0.00
17/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1325	1	1	1	0.00
17/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5451	6	5	6	0.00
17/04/2024	R248 On 02-May-24			Bond Future	12.99	69.6902	70.6090	69.6902	33,452.00
17/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
17/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	34	0	0	0	0.00
17/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1352	1	1	1	0.00
17/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	442	1	0	1	0.00
17/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3268	4	3	4	0.00
17/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9407	10	9	10	0.00
17/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	9011	10	9	10	0.00
17/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8880	10	9	10	0.00
17/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8946	10	9	10	0.00
17/04/2024	R248 On 01-August-24			Bond Future	13.12	71.2119	72.1506	71.2119	237,319.00
17/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	494	0	0	0	0.00
17/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	506	0	1	0	0.00
17/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	482	0	0	0	0.00
17/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4970	6	5	6	0.00
17/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4878	6	5	6	0.00
17/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4924	6	5	6	0.00
17/04/2024	R248 On 07-November-24			Bond Future	13.27	68.4378	69.3991	68.4378	100.00
17/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1679	1	2	1	0.00
17/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1701	1	2	1	0.00
17/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1657	1	2	1	0.00
17/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4216	5	4	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
17/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4150	5	4	5	0.00
17/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4183	5	4	5	0.00
17/04/2024	R248 On 06-February-25			Bond Future	13.42	69.9241	70.9069	69.9241	0.00
17/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1653	1	2	1	0.00
17/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5363	6	5	6	0.00
17/04/2024	R248 On 08-May-25			Bond Future	13.57	66.9673	67.9720	66.9673	0.00
17/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1253	1	1	1	0.00
17/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6337	7	6	7	0.00
17/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00