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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 24/04/2024 TO: 24/04/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	2025 On 02-May-24			Bond Future	179.20	179.2420	179.2014	179.2420	1,379.00
24/04/2024	2025 On 01-August-24			Bond Future	181.31	181.3513	181.3090	181.3513	5,540.00
24/04/2024	2025 On 07-November-24			Bond Future	185.63	185.6728	185.6307	185.6728	4,944.00
24/04/2024	2029 On 02-May-24			Bond Future	128.40	128.4327	128.4002	128.4327	408.00
24/04/2024	2029 On 01-August-24			Bond Future	131.23	131.2664	131.2325	131.2664	8,391.00
24/04/2024	2029 On 07-November-24			Bond Future	132.95	132.9880	132.9542	132.9880	0.00
24/04/2024	2029 On 06-February-25			Bond Future	135.88	135.9093	135.8759	135.9093	0.00
24/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3476	4	3	4	0.00
24/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
24/04/2024	2029 On 08-May-25			Bond Future	137.39	137.4224	137.3896	137.4224	0.00
24/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	460	0	0	0	0.00
24/04/2024	2030 On 02-May-24			Bond Future	10.76	90.8568	90.5187	90.8568	53,467.00
24/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0	0	0	0	1,000.00
24/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4443	5	4	5	0.00
24/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
24/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	518	1	1	1	1,080.00
24/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6028	6	6	6	0.00
24/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	161	0	0	0	500.00
24/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1430	2	1	2	500.00
24/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8713	9	9	9	0.00
24/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
24/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	45	0	0	0	0.00
24/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	709	1	1	1	0.00
24/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
24/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	286	0	0	0	0.00
24/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2374	2	2	2	0.00
24/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0	0	0	0	1,000.00
24/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4410	4	4	4	0.00
24/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3711	3	4	3	0.00
24/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3793	3	4	3	0.00
24/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3752	3	4	3	0.00
24/04/2024	2030 On 01-August-24			Bond Future	10.87	88.8332	88.4872	88.8332	115,567.00
24/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	534	1	1	1	0.00
24/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	522	1	1	1	0.00
24/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	545	1	1	1	0.00
24/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	364	0	0	0	600.00
24/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1003	1	1	1	600.00
24/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2324	3	2	3	0.00
24/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	706	1	1	1	600.00
24/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2897	3	3	3	0.00
24/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1619	1	2	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
24/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2382	2	2	2	0.00
24/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2436	2	2	2	0.00
24/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2409	2	2	2	0.00
24/04/2024	2030 On 07-November-24			Bond Future	11.00	90.9266	90.5731	90.9266	33,476.00
24/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1381	2	1	2	0.00
24/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1364	2	1	2	0.00
24/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1398	2	1	2	0.00
24/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	655	1	1	1	600.00
24/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1315	1	1	1	600.00
24/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	3998	4	4	4	0.00
24/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	781	1	1	1	600.00
24/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2355	2	2	2	0.00
24/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3548	3	4	3	0.00
24/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2255	2	2	2	0.00
24/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2295	2	2	2	0.00
24/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2275	2	2	2	0.00
24/04/2024	2030 On 06-February-25			Bond Future	11.13	88.8920	88.5315	88.8920	0.00
24/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1388	2	1	2	0.00
24/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2962	3	3	3	0.00
24/04/2024	2030 On 08-May-25			Bond Future	11.29	90.8010	90.4337	90.8010	0.00
24/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	497	1	0	1	0.00
24/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1280	1	1	1	2,280.00
24/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4407	5	4	5	0.00
24/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3438	4	3	4	0.00
24/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	821	1	1	1	1,640.00
24/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1582	1	2	1	1,640.00
24/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4154	4	4	4	0.00
24/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1207	1	1	1	2,280.00
24/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3306	3	3	3	0.00
24/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5160	5	5	5	0.00
24/04/2024	2032 On 02-May-24			Bond Future	11.64	83.8988	83.6013	83.8988	112,256.00
24/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
24/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
24/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5406	6	5	6	0.00
24/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	962	1	1	1	0.00
24/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	13	0	0	0	0.00
24/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
24/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	63	0	0	0	1,550.00
24/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
24/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7226	8	7	8	0.00
24/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
24/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	2	0	0	0	500.00
24/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6545	7	7	7	0.00
24/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	31	0	0	0	0.00
24/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
24/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1674	1	2	1	17,000.00
24/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6316	6	6	6	0.00
24/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
24/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2526	2	3	2	0.00
24/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
24/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1385	1	1	1	0.00
24/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4609	4	5	4	0.00
24/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1979	2	2	2	500.00
24/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4996	5	5	5	0.00
24/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	210	0	0	0	500.00
24/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0	0	0	0	1,000.00
24/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4899	5	5	5	0.00
24/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3606	3	4	3	0.00
24/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6020	6	6	6	0.00
24/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5141	5	5	5	0.00
24/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5044	5	5	5	0.00
24/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5093	5	5	5	0.00
24/04/2024	2032 On 01-August-24			Bond Future	11.77	85.7290	85.4247	85.7290	99,767.00
24/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	494	1	0	1	0.00
24/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	505	1	1	1	0.00
24/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	482	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1247	1	1	1	600.00
24/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3095	3	3	3	0.00
24/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	460	1	0	1	600.00
24/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3841	4	4	4	0.00
24/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	556	0	1	0	11,000.00
24/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1948	2	2	2	0.00
24/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	773	1	1	1	600.00
24/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3411	3	3	3	0.00
24/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3342	3	3	3	0.00
24/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3274	3	3	3	0.00
24/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3308	3	3	3	0.00
24/04/2024	2032 On 07-November-24			Bond Future	11.92	83.5821	83.2712	83.5821	52,526.00
24/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1348	1	1	1	0.00
24/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1365	1	1	1	0.00
24/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1330	1	1	1	0.00
24/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6442	7	6	7	0.00
24/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1649	2	2	2	1,615.00
24/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	791	1	1	1	600.00
24/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1590	2	2	2	600.00
24/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5136	5	5	5	0.00
24/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	896	1	1	1	600.00
24/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2912	3	3	3	0.00
24/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4320	4	4	4	0.00
24/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	596	1	1	1	1,615.00
24/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2841	3	3	3	0.00
24/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3263	3	3	3	0.00
24/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3211	3	3	3	0.00
24/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3237	3	3	3	0.00
24/04/2024	2032 On 06-February-25			Bond Future	12.07	85.3977	85.0808	85.3977	0.00
24/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2027	2	2	2	0.00
24/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3494	3	3	3	0.00
24/04/2024	2032 On 08-May-25			Bond Future	12.24	83.0655	82.7426	83.0655	0.00
24/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	878	1	1	1	0.00
24/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6440	6	6	6	0.00

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24/04/2024	2033 On 02-May-24			Bond Future	120.45	120.3796	120.4482	120.3796	927.00
24/04/2024	2033 On 01-August-24			Bond Future	123.11	123.0355	123.1051	123.0355	6,860.00
24/04/2024	2033 On 07-November-24			Bond Future	124.54	124.4632	124.5353	124.4632	0.00
24/04/2024	2033 On 06-February-25			Bond Future	127.27	127.1972	127.2721	127.1972	0.00
24/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2332	2	2	2	0.00
24/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/04/2024	2033 On 08-May-25			Bond Future	128.50	128.4200	128.4976	128.4200	0.00
24/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2122	2	2	2	0.00
24/04/2024	2037 On 02-May-24			Bond Future	12.72	76.1941	75.9420	76.1941	41,607.00
24/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6771	7	7	7	0.00
24/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6884	7	7	7	0.00
24/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6828	7	7	7	0.00
24/04/2024	2037 On 01-August-24			Bond Future	12.87	73.6002	73.3422	73.6002	188,799.00
24/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	423	0	0	0	0.00
24/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	412	0	0	0	0.00
24/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	434	0	0	0	1,383.00
24/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4982	5	5	5	0.00
24/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2727	3	3	3	0.00
24/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1275	1	1	1	1,383.00
24/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	539	0	1	0	1,383.00
24/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4285	4	4	4	0.00
24/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4370	4	4	4	0.00
24/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4327	4	4	4	0.00
24/04/2024	2037 On 07-November-24			Bond Future	13.02	75.3345	75.0709	75.3345	9,175.00
24/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1585	2	2	2	0.00
24/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1565	2	2	2	0.00
24/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1606	2	2	2	0.00
24/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3728	4	4	4	0.00
24/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3787	4	4	4	0.00
24/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3758	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
24/04/2024	2037 On 06-February-25			Bond Future	13.18	72.7100	72.4413	72.7100	0.00
24/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2138	2	2	2	0.00
24/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4157	4	4	4	0.00
24/04/2024	2037 On 08-May-25			Bond Future	13.36	74.2702	73.9966	74.2702	3,975.00
24/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1349	1	1	1	0.00
24/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3532	4	4	4	7,500.00
24/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3557	3	4	3	0.00
24/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6704	7	7	7	0.00
24/04/2024	2038 On 02-May-24			Bond Future	130.71	130.6638	130.7106	130.6638	3,045.00
24/04/2024	2038 On 01-August-24			Bond Future	131.52	131.4707	131.5178	131.4707	3,251.00
24/04/2024	2038 On 07-November-24			Bond Future	134.65	134.6033	134.6526	134.6033	1,615.00
24/04/2024	2038 On 06-February-25			Bond Future	135.48	135.4302	135.4817	135.4302	0.00
24/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	252	0	0	0	0.00
24/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
24/04/2024	2038 On 08-May-25			Bond Future	138.43	138.3728	138.4268	138.3728	0.00
24/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1253	1	1	1	0.00
24/04/2024	2040 On 02-May-24			Bond Future	12.93	76.3465	76.2131	76.3465	91,583.00
24/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7542	7	8	7	0.00
24/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7420	7	7	7	0.00
24/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7481	7	7	7	0.00
24/04/2024	2040 On 01-August-24			Bond Future	13.07	73.5055	73.3689	73.5055	44,221.00
24/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	468	1	0	1	0.00
24/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	480	1	0	1	0.00
24/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	456	0	0	0	0.00
24/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	412	0	0	0	680.00
24/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1449	2	1	2	0.00
24/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3222	3	3	3	0.00
24/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1622	2	2	2	7,500.00
24/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4695	5	5	5	0.00
24/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1170	1	1	1	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2264	2	2	2	0.00
24/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2459	2	2	2	680.00
24/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4514	4	5	4	0.00
24/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4425	4	4	4	0.00
24/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4470	4	4	4	0.00
24/04/2024	2040 On 07-November-24			Bond Future	13.23	75.2375	75.0982	75.2375	80,938.00
24/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1810	2	2	2	0.00
24/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1833	2	2	2	0.00
24/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1788	2	2	2	0.00
24/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3793	4	4	4	0.00
24/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3733	4	4	4	0.00
24/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3763	4	4	4	0.00
24/04/2024	2040 On 06-February-25			Bond Future	13.38	72.3602	72.2185	72.3602	14.00
24/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2224	2	2	2	0.00
24/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4431	4	4	4	0.00
24/04/2024	2040 On 08-May-25			Bond Future	13.56	73.9126	73.7686	73.9126	3,900.00
24/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1702	2	2	2	0.00
24/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3412	3	3	3	7,500.00
24/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4027	4	4	4	0.00
24/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6433	6	6	6	0.00
24/04/2024	2044 On 02-May-24			Bond Future	13.01	72.3960	72.2624	72.3960	57,979.00
24/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	528	1	1	1	0.00
24/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	9	0	0	0	0.00
24/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	109	0	0	0	0.00
24/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1509	1	2	1	10,030.00
24/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2787	3	3	3	4,200.00
24/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	594	1	1	1	10,030.00
24/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7686	8	8	8	0.00
24/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7810	8	8	8	0.00
24/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7748	8	8	8	0.00
24/04/2024	2044 On 01-August-24			Bond Future	13.15	69.5941	69.4571	69.5941	119,442.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	349	0	0	0	0.00
24/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	340	0	0	0	0.00
24/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	359	0	0	0	0.00
24/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4999	5	5	5	0.00
24/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5095	5	5	5	0.00
24/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5047	5	5	5	0.00
24/04/2024	2044 On 07-November-24			Bond Future	13.30	71.2339	71.0942	71.2339	234.00
24/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1723	2	2	2	0.00
24/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1701	2	2	2	0.00
24/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1745	2	2	2	0.00
24/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3725	4	4	4	0.00
24/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3787	4	4	4	0.00
24/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3756	4	4	4	0.00
24/04/2024	2044 On 06-February-25			Bond Future	13.45	68.3949	68.2528	68.3949	0.00
24/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2250	2	2	2	0.00
24/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4456	4	4	4	0.00
24/04/2024	2044 On 08-May-25			Bond Future	13.62	69.8620	69.7176	69.8620	0.00
24/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1759	2	2	2	0.00
24/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6366	6	6	6	0.00
24/04/2024	2046 On 02-May-24			Bond Future	111.74	112.8660	111.7361	112.8660	11,752.00
24/04/2024	2046 On 01-August-24			Bond Future	114.20	115.3564	114.2007	115.3564	10,857.00
24/04/2024	2046 On 07-November-24			Bond Future	114.71	115.8950	114.7127	115.8950	5,116.00
24/04/2024	2046 On 06-February-25			Bond Future	117.23	118.4405	117.2332	118.4405	0.00
24/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3223	4	3	4	0.00
24/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
24/04/2024	2046 On 08-May-25			Bond Future	117.52	118.7494	117.5170	118.7494	0.00
24/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4453	3	4	3	0.00
24/04/2024	2050 On 02-May-24			Bond Future	113.31	113.3294	113.3071	113.3294	10,505.00
24/04/2024	2050 On 01-August-24			Bond Future	113.49	113.5161	113.4928	113.5161	11,245.00
24/04/2024	2050 On 07-November-24			Bond Future	116.20	116.2211	116.1979	116.2211	4,227.00
24/04/2024	2050 On 06-February-25			Bond Future	116.38	116.4010	116.3784	116.4010	0.00
24/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	778	1	1	1	0.00
24/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2050 On 08-May-25			Bond Future	118.91	118.9301	118.9082	118.9301	0.00
24/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
24/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2252	2	2	2	0.00
24/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	AL37 On 02-May-24			Index Future	925.73	929.3760	925.7270	929.3760	0.00
24/04/2024	AL37 On 01-August-24			Index Future	945.92	949.6470	945.9180	949.6470	0.00
24/04/2024	AL37 On 07-November-24			Index Future	968.23	972.0400	968.2250	972.0400	0.00
24/04/2024	AL37 On 06-February-25			Index Future	989.29	993.1830	989.2870	993.1830	0.00
24/04/2024	AL37 On 08-May-25			Index Future	1010.60	1014.5740	1010.5980	1014.5740	0.00
24/04/2024	AL7T On 02-May-24			Index Future	1064.25	1068.4840	1064.2530	1068.4840	0.00
24/04/2024	AL7T On 01-August-24			Index Future	1087.47	1091.7900	1087.4650	1091.7900	0.00
24/04/2024	AL7T On 07-November-24			Index Future	1113.11	1117.5340	1113.1100	1117.5340	0.00
24/04/2024	AL7T On 06-February-25			Index Future	1137.32	1141.8420	1137.3240	1141.8420	0.00
24/04/2024	AL7T On 08-May-25			Index Future	1161.82	1166.4350	1161.8240	1166.4350	0.00
24/04/2024	ALBI On 02-May-24			Index Future	929.09	931.7520	929.0940	931.7520	56.00
24/04/2024	ALBI On 01-August-24			Index Future	949.36	952.0750	949.3580	952.0750	35.00
24/04/2024	ALBI On 07-November-24			Index Future	971.75	974.5250	971.7460	974.5250	16.00
24/04/2024	ALBI On 06-February-25			Index Future	992.89	995.7220	992.8850	995.7220	0.00
24/04/2024	ALBI On 08-May-25			Index Future	1014.27	1017.1680	1014.2730	1017.1680	0.00
24/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	ES33 On 02-May-24			Bond Future	13.11	71.5161	71.2870	71.5161	0.00
24/04/2024	ES33 On 01-August-24			Bond Future	13.29	73.0940	72.8595	73.0940	0.00
24/04/2024	ES33 On 07-November-24			Bond Future	13.49	71.0325	70.7930	71.0325	0.00
24/04/2024	ES33 On 06-February-25			Bond Future	13.69	72.5916	72.3474	72.5916	0.00
24/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
24/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1384	1	1	1	0.00
24/04/2024	ES33 On 08-May-25			Bond Future	13.91	70.3632	70.1145	70.3632	0.00
24/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
24/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4658	4	5	4	0.00
24/04/2024	ES42 On 02-May-24			Bond Future	13.40	67.4411	67.2444	67.4411	0.00
24/04/2024	ES42 On 01-August-24			Bond Future	13.55	68.9290	68.7277	68.9290	0.00
24/04/2024	ES42 On 07-November-24			Bond Future	13.72	66.3029	66.0973	66.3029	0.00
24/04/2024	ES42 On 06-February-25			Bond Future	13.89	67.7574	67.5478	67.7574	0.00
24/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
24/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	846	1	1	1	0.00
24/04/2024	ES42 On 08-May-25			Bond Future	14.07	64.9592	64.7458	64.9592	0.00
24/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
24/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3885	4	4	4	0.00
24/04/2024	GOVI On 02-May-24			GOVI	915.14	917.7720	915.1360	917.7720	68.00
24/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	358540	33	36	33	0.00
24/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	358440	33	36	33	0.00
24/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	358340	33	36	33	0.00
24/04/2024	GOVI On 01-August-24			GOVI	935.10	937.7900	935.0950	937.7900	664.00
24/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	82950	6	8	6	0.00
24/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	82850	6	8	6	0.00
24/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	82750	6	8	6	0.00
24/04/2024	GOVI On 07-November-24			GOVI	957.15	959.9040	957.1470	959.9040	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
24/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	83570	11	8	11	0.00
24/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	83470	11	8	11	0.00
24/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	83670	11	8	11	0.00
24/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 06-February-25			GOVI	977.97	980.7820	977.9690	980.7820	0.00
24/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	59690	9	6	9	0.00
24/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 08-May-25			GOVI	999.04	1001.9070	999.0350	1001.9070	0.00
24/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
24/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	229650	20	23	20	0.00
24/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2024	IGOV On 02-May-24			Index Future	344.08	344.5360	344.0810	344.5360	23.00
24/04/2024	IGOV On 01-August-24			Index Future	351.67	352.1370	351.6710	352.1370	575.00
24/04/2024	IGOV On 07-November-24			Index Future	360.05	360.5300	360.0540	360.5300	16.00
24/04/2024	IGOV On 06-February-25			Index Future	367.97	368.4540	367.9680	368.4540	0.00
24/04/2024	IGOV On 08-May-25			Index Future	375.97	376.4700	375.9740	376.4700	0.00
24/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	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
24/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6400	91.6600	91.6400	0.00
24/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6200	91.6600	91.6200	0.00
24/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6200	91.6600	91.6200	0.00
24/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6200	91.6600	91.6200	0.00
24/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.36	91.5800	91.6400	91.5800	0.00
24/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.5700	91.6400	91.5700	0.00
24/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.5400	91.6200	91.5400	0.00
24/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.5300	91.6300	91.5300	0.00
24/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.5700	91.6800	91.5700	0.00
24/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.5400	91.6500	91.5400	0.00
24/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.5300	91.6200	91.5300	0.00
24/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.5300	91.6200	91.5300	0.00
24/04/2024	R035 On 02-May-24			Bond Future	12.37	81.4329	81.1022	81.4329	115,684.00
24/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6210	6	6	6	0.00
24/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6099	6	6	6	0.00
24/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6155	6	6	6	0.00
24/04/2024	R035 On 01-August-24			Bond Future	12.50	83.2094	82.8710	83.2094	73,818.00
24/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	501	1	1	1	0.00
24/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	513	1	1	1	0.00
24/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	489	1	0	1	0.00
24/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3661	4	4	4	0.00
24/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3557	4	4	4	0.00
24/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	927	1	1	1	7,500.00
24/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	890	1	1	1	8,650.00
24/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4085	4	4	4	0.00
24/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4005	4	4	4	0.00
24/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4045	4	4	4	0.00
24/04/2024	R035 On 07-November-24			Bond Future	12.66	80.6549	80.3091	80.6549	90,200.00
24/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1507	2	2	2	0.00
24/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1527	2	2	2	0.00
24/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1487	2	1	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
24/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4290	5	4	5	0.00
24/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1547	2	2	2	1,000.00
24/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1618	2	2	2	1,000.00
24/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3792	4	4	4	0.00
24/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3882	4	4	4	0.00
24/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3822	4	4	4	0.00
24/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3852	4	4	4	0.00
24/04/2024	R035 On 06-February-25			Bond Future	12.82	82.4072	82.0546	82.4072	0.00
24/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2143	2	2	2	0.00
24/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4109	4	4	4	0.00
24/04/2024	R035 On 08-May-25			Bond Future	12.99	79.6610	79.3016	79.6610	0.00
24/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1172	1	1	1	0.00
24/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6997	7	7	7	0.00
24/04/2024	R053 On 02-May-24			Bond Future	12.88	91.8691	91.6561	91.8691	5,189.00
24/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1372	2	1	2	0.00
24/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1324	2	1	2	0.00
24/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1420	2	1	2	0.00
24/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	340	0	0	0	0.00
24/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	379	0	0	0	0.00
24/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	359	0	0	0	0.00
24/04/2024	R053 On 01-August-24			Bond Future	13.01	93.8732	93.6552	93.8732	0.00
24/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3109	3	3	3	0.00
24/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3148	3	3	3	0.00
24/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3070	3	3	3	0.00
24/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2279	2	2	2	0.00
24/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2225	2	2	2	0.00
24/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2252	2	2	2	0.00
24/04/2024	R053 On 07-November-24			Bond Future	13.16	90.2131	89.9906	90.2131	0.00
24/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2392	2	2	2	0.00
24/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2362	2	2	2	0.00
24/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2422	3	2	3	0.00
24/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4794	5	5	5	0.00
24/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4873	5	5	5	0.00
24/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4834	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R053 On 06-February-25			Bond Future	13.31	92.1722	91.9457	92.1722	0.00
24/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3194	3	3	3	0.00
24/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5629	6	6	6	0.00
24/04/2024	R053 On 08-May-25			Bond Future	13.46	88.2795	88.0490	88.2795	0.00
24/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2497	3	2	3	0.00
24/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8015	8	8	8	0.00
24/04/2024	R186 On 02-May-24			Bond Future	9.43	106.5377	106.3679	106.5377	48,411.00
24/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	714	1	1	1	2,030.00
24/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2209	2	2	2	0.00
24/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
24/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	28	0	0	0	0.00
24/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3359	3	3	3	0.00
24/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3407	3	3	3	0.00
24/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3383	3	3	3	0.00
24/04/2024	R186 On 01-August-24			Bond Future	9.50	103.5540	103.3800	103.5540	85,994.00
24/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	61	0	0	0	0.00
24/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	59	0	0	0	0.00
24/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	64	0	0	0	0.00
24/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1770	2	2	2	0.00
24/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1808	2	2	2	0.00
24/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1789	2	2	2	0.00
24/04/2024	R186 On 07-November-24			Bond Future	9.59	105.9948	105.8173	105.9948	34,925.00
24/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	457	1	0	1	0.00
24/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	465	1	0	1	0.00
24/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	448	1	0	1	0.00
24/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1315	1	1	1	0.00
24/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1294	1	1	1	0.00
24/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1304	1	1	1	0.00
24/04/2024	R186 On 06-February-25			Bond Future	9.70	102.9819	102.8014	102.9819	0.00
24/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	423	0	0	0	0.00
24/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1561	1	2	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
24/04/2024	R186 On 08-May-25			Bond Future	9.88	105.1941	105.0109	105.1941	0.00
24/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	182	0	0	0	0.00
24/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2269	2	2	2	0.00
24/04/2024	R202 On 02-May-24			Bond Future	257.75	257.5990	257.7474	257.5990	0.00
24/04/2024	R202 On 01-August-24			Bond Future	258.33	258.1828	258.3333	258.1828	441.00
24/04/2024	R202 On 07-November-24			Bond Future	264.49	264.3350	264.4911	264.3350	460.00
24/04/2024	R202 On 06-February-25			Bond Future	265.06	264.8959	265.0575	264.8959	0.00
24/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1733	2	2	2	0.00
24/04/2024	R202 On 08-May-25			Bond Future	270.82	270.6523	270.8200	270.6523	0.00
24/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1490	2	1	2	0.00
24/04/2024	R209 On 02-May-24			Bond Future	12.45	62.8930	62.6454	62.8930	7,377.00
24/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6011	6	6	6	0.00
24/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5911	6	6	6	0.00
24/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5961	6	6	6	0.00
24/04/2024	R209 On 01-August-24			Bond Future	12.58	64.2650	64.0117	64.2650	10,137.00
24/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	361	0	0	0	0.00
24/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	371	0	0	0	0.00
24/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	352	0	0	0	0.00
24/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3935	4	4	4	0.00
24/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3860	4	4	4	0.00
24/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3898	4	4	4	0.00
24/04/2024	R209 On 07-November-24			Bond Future	12.72	62.6225	62.3637	62.6225	5,237.00
24/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1241	1	1	1	0.00
24/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1225	1	1	1	0.00
24/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1259	1	1	1	0.00
24/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3382	3	3	3	0.00
24/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3438	3	3	3	0.00
24/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3410	3	3	3	0.00
24/04/2024	R209 On 06-February-25			Bond Future	12.86	63.9828	63.7189	63.9828	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
24/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1886	2	2	2	0.00
24/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3675	4	4	4	0.00
24/04/2024	R209 On 08-May-25			Bond Future	13.01	62.2006	61.9317	62.2006	0.00
24/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1135	1	1	1	0.00
24/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5984	6	6	6	0.00
24/04/2024	R210 On 02-May-24			Bond Future	232.79	232.8464	232.7864	232.8464	110.00
24/04/2024	R210 On 01-August-24			Bond Future	237.92	237.9837	237.9213	237.9837	823.00
24/04/2024	R210 On 07-November-24			Bond Future	240.24	240.3046	240.2423	240.3046	0.00
24/04/2024	R210 On 06-February-25			Bond Future	245.52	245.5830	245.5213	245.5830	0.00
24/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	5911	6	6	6	0.00
24/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/04/2024	R210 On 08-May-25			Bond Future	247.43	247.4874	247.4269	247.4874	0.00
24/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	603	1	1	1	0.00
24/04/2024	R213 On 02-May-24			Bond Future	11.29	81.5947	81.2629	81.5947	18,567.00
24/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4145	4	4	4	0.00
24/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4231	4	4	4	0.00
24/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4188	4	4	4	0.00
24/04/2024	R213 On 01-August-24			Bond Future	11.40	83.3748	83.0353	83.3748	24,526.00
24/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	544	1	1	1	0.00
24/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	532	1	1	1	0.00
24/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	521	1	1	1	0.00
24/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2705	2	3	2	0.00
24/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2676	2	3	2	0.00
24/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2647	2	3	2	0.00
24/04/2024	R213 On 07-November-24			Bond Future	11.55	81.7784	81.4314	81.7784	10,002.00
24/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1371	2	1	2	0.00
24/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1388	2	1	2	0.00
24/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1354	2	1	2	0.00
24/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2650	2	3	2	0.00
24/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2606	2	3	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
24/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2628	2	3	2	0.00
24/04/2024	R213 On 06-February-25			Bond Future	11.70	83.5554	83.2016	83.5554	0.00
24/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1791	2	2	2	0.00
24/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3086	3	3	3	0.00
24/04/2024	R213 On 08-May-25			Bond Future	11.86	81.7890	81.4284	81.7890	0.00
24/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	752	1	1	1	0.00
24/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5713	5	6	5	0.00
24/04/2024	R214 On 02-May-24			Bond Future	12.72	58.6221	58.4366	58.6221	12,822.00
24/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3419	4	3	4	0.00
24/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	894	1	1	1	0.00
24/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	3	0	0	0	8,000.00
24/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	3	0	0	0	5,110.00
24/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2703	3	3	3	0.00
24/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	229	0	0	0	13,110.00
24/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2799	3	3	3	0.00
24/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	2	0	0	0	13,110.00
24/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6120	6	6	6	0.00
24/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6015	6	6	6	0.00
24/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6067	6	6	6	0.00
24/04/2024	R214 On 01-August-24			Bond Future	12.84	59.9010	59.7111	59.9010	9,124.00
24/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	471	1	0	1	0.00
24/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	449	0	0	0	0.00
24/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	460	1	0	1	0.00
24/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3539	3	4	3	0.00
24/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3575	3	4	3	0.00
24/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3502	3	4	3	0.00
24/04/2024	R214 On 07-November-24			Bond Future	12.98	58.0056	57.8116	58.0056	2,015.00
24/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1530	2	2	2	0.00
24/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1511	2	2	2	0.00
24/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1550	2	2	2	0.00
24/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3129	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
24/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3181	3	3	3	0.00
24/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3155	3	3	3	0.00
24/04/2024	R214 On 06-February-25			Bond Future	13.11	59.2657	59.0680	59.2657	0.00
24/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1911	2	2	2	0.00
24/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3683	4	4	4	0.00
24/04/2024	R214 On 08-May-25			Bond Future	13.25	57.2310	57.0297	57.2310	0.00
24/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1547	2	2	2	0.00
24/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5331	5	5	5	0.00
24/04/2024	R248 On 02-May-24			Bond Future	12.91	71.0666	71.0085	71.0666	23,428.00
24/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
24/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	10	0	0	0	0.00
24/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1466	2	1	2	0.00
24/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	157	0	0	0	0.00
24/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2845	3	3	3	0.00
24/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9008	9	9	9	0.00
24/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8612	9	9	9	0.00
24/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8481	8	8	8	0.00
24/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8546	8	9	8	0.00
24/04/2024	R248 On 01-August-24			Bond Future	13.04	72.6170	72.5572	72.6170	245,491.00
24/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	478	0	0	0	0.00
24/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	491	1	0	1	0.00
24/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	466	0	0	0	0.00
24/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4548	5	5	5	0.00
24/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4456	4	4	4	0.00
24/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4502	4	5	4	0.00
24/04/2024	R248 On 07-November-24			Bond Future	13.18	69.8764	69.8157	69.8764	11,080.00
24/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1778	2	2	2	0.00
24/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1801	2	2	2	0.00
24/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1755	2	2	2	0.00
24/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3897	4	4	4	0.00
24/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3833	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
24/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3865	4	4	4	0.00
24/04/2024	R248 On 06-February-25			Bond Future	13.33	71.3943	71.3329	71.3943	0.00
24/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1826	2	2	2	0.00
24/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5110	5	5	5	0.00
24/04/2024	R248 On 08-May-25			Bond Future	13.48	68.4746	68.4126	68.4746	0.00
24/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1821	2	2	2	0.00
24/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6465	6	6	6	0.00
24/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00