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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/04/2024 TO: 29/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	2025 On 02-May-24			Bond Future	179.32	179.3023	179.3220	179.3023	1,379.00
29/04/2024	2025 On 01-August-24			Bond Future	181.42	181.4029	181.4228	181.4029	5,540.00
29/04/2024	2025 On 07-November-24			Bond Future	185.75	185.7308	185.7515	185.7308	4,944.00
29/04/2024	2029 On 02-May-24			Bond Future	128.25	128.4626	128.2528	128.4626	318.00
29/04/2024	2029 On 01-August-24			Bond Future	131.08	131.2898	131.0752	131.2898	8,481.00
29/04/2024	2029 On 07-November-24			Bond Future	132.80	133.0158	132.7962	133.0158	0.00
29/04/2024	2029 On 06-February-25			Bond Future	135.71	135.9380	135.7140	135.9380	0.00
29/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3314	4	3	4	0.00
29/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
29/04/2024	2029 On 08-May-25			Bond Future	137.23	137.4629	137.2342	137.4629	0.00
29/04/2024	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
29/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	616	0	1	0	0.00
29/04/2024	2030 On 02-May-24			Bond Future	10.66	90.6506	90.9099	90.6506	53,044.00
29/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0	0	0	0	1,000.00
29/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4834	5	5	5	0.00
29/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
29/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	670	1	1	1	1,080.00
29/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6419	6	6	6	0.00
29/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	160	0	0	0	500.00
29/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1777	2	2	2	500.00
29/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9104	9	9	9	0.00
29/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
29/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	1	0	0	0	0.00
29/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	316	1	0	1	0.00
29/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
29/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	47	0	0	0	0.00
29/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1982	2	2	2	0.00
29/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0	0	0	0	1,000.00
29/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4019	4	4	4	0.00
29/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3320	4	3	4	0.00
29/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3402	4	3	4	0.00
29/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3361	4	3	4	0.00
29/04/2024	2030 On 01-August-24			Bond Future	10.77	88.6173	88.8821	88.6173	115,990.00
29/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	622	1	1	1	0.00
29/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	610	1	1	1	0.00
29/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	635	1	1	1	0.00
29/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	434	0	0	0	600.00
29/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1140	1	1	1	600.00
29/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2561	2	3	2	0.00
29/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	549	1	1	1	600.00
29/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2571	3	3	3	0.00
29/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1361	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
29/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2077	2	2	2	0.00
29/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2128	2	2	2	0.00
29/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2102	2	2	2	0.00
29/04/2024	2030 On 07-November-24			Bond Future	10.88	90.7083	90.9795	90.7083	33,476.00
29/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1595	1	2	1	0.00
29/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1578	1	2	1	0.00
29/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1614	1	2	1	0.00
29/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	796	1	1	1	600.00
29/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1524	1	2	1	600.00
29/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4333	4	4	4	0.00
29/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	709	1	1	1	600.00
29/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2158	2	2	2	0.00
29/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3282	3	3	3	0.00
29/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2065	2	2	2	0.00
29/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2102	2	2	2	0.00
29/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2083	2	2	2	0.00
29/04/2024	2030 On 06-February-25			Bond Future	11.01	88.6691	88.9465	88.6691	0.00
29/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1622	1	2	1	0.00
29/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2782	3	3	3	0.00
29/04/2024	2030 On 08-May-25			Bond Future	11.16	90.5798	90.8635	90.5798	0.00
29/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	659	1	1	1	0.00
29/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1546	1	2	1	2,280.00
29/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4804	5	5	5	0.00
29/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3814	4	4	4	0.00
29/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1034	1	1	1	1,640.00
29/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1527	2	2	2	1,640.00
29/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3937	4	4	4	0.00
29/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1175	1	1	1	2,280.00
29/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3142	3	3	3	0.00
29/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4893	5	5	5	0.00
29/04/2024	2032 On 02-May-24			Bond Future	11.53	83.7554	84.1009	83.7554	112,256.00
29/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00

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29/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
29/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
29/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5906	6	6	6	0.00
29/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1272	1	1	1	0.00
29/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	4	0	0	0	0.00
29/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
29/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	44	0	0	0	1,550.00
29/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
29/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7726	7	8	7	0.00
29/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
29/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	0	0	0	0	500.00
29/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7045	7	7	7	0.00
29/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	15	0	0	0	0.00
29/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
29/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1158	2	1	2	17,000.00
29/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5816	6	6	6	0.00
29/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
29/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2024	2	2	2	0.00
29/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
29/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	866	1	1	1	0.00
29/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4110	4	4	4	0.00
29/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1470	2	1	2	500.00
29/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4496	5	4	5	0.00
29/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	20	0	0	0	500.00
29/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0	0	0	0	1,000.00
29/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4399	5	4	5	0.00
29/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3106	3	3	3	0.00
29/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5521	6	6	6	0.00
29/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4642	5	5	5	0.00
29/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4545	5	5	5	0.00
29/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4593	5	5	5	0.00
29/04/2024	2032 On 01-August-24			Bond Future	11.65	85.5779	85.9307	85.5779	99,651.00
29/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	618	1	1	1	0.00
29/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	631	1	1	1	0.00
29/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	605	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
29/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1466	1	1	1	600.00
29/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3453	3	3	3	0.00
29/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	579	1	1	1	600.00
29/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	4232	4	4	4	0.00
29/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	442	1	0	1	11,000.00
29/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1660	2	2	2	0.00
29/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	624	1	1	1	600.00
29/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3024	3	3	3	0.00
29/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2958	3	3	3	0.00
29/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2893	3	3	3	0.00
29/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2926	3	3	3	0.00
29/04/2024	2032 On 07-November-24			Bond Future	11.80	83.4298	83.7911	83.4298	52,520.00
29/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1661	1	2	1	0.00
29/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1680	1	2	1	0.00
29/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1641	1	2	1	0.00
29/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6945	7	7	7	0.00
29/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1989	2	2	2	1,615.00
29/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	1031	1	1	1	600.00
29/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1925	2	2	2	600.00
29/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5620	5	6	5	0.00
29/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	860	1	1	1	600.00
29/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2728	3	3	3	0.00
29/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4040	4	4	4	0.00
29/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	580	1	1	1	1,615.00
29/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2661	3	3	3	0.00
29/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3054	3	3	3	0.00
29/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3006	3	3	3	0.00
29/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3030	3	3	3	0.00
29/04/2024	2032 On 06-February-25			Bond Future	11.94	85.2423	85.6117	85.2423	0.00
29/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2273	2	2	2	0.00
29/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3209	3	3	3	0.00
29/04/2024	2032 On 08-May-25			Bond Future	12.10	82.9128	83.2904	82.9128	0.00
29/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	703	1	1	1	0.00
29/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5718	6	6	6	0.00

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29/04/2024	2033 On 02-May-24			Bond Future	120.58	120.4562	120.5763	120.4562	767.00
29/04/2024	2033 On 01-August-24			Bond Future	123.23	123.1072	123.2298	123.1072	7,742.00
29/04/2024	2033 On 07-November-24			Bond Future	124.67	124.5400	124.6656	124.5400	0.00
29/04/2024	2033 On 06-February-25			Bond Future	127.40	127.2760	127.4048	127.2760	0.00
29/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2465	2	2	2	0.00
29/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/04/2024	2033 On 08-May-25			Bond Future	128.64	128.5111	128.6429	128.5111	0.00
29/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1977	2	2	2	0.00
29/04/2024	2037 On 02-May-24			Bond Future	12.52	76.5697	76.9841	76.5697	41,607.00
29/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5729	6	6	6	0.00
29/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5842	6	6	6	0.00
29/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5785	6	6	6	0.00
29/04/2024	2037 On 01-August-24			Bond Future	12.65	73.9797	74.4029	73.9797	191,999.00
29/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	712	1	1	1	0.00
29/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	697	1	1	1	0.00
29/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	727	1	1	1	1,383.00
29/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5907	6	6	6	0.00
29/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3490	3	3	3	0.00
29/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	977	1	1	1	1,383.00
29/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	402	0	0	0	1,383.00
29/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3519	4	4	4	0.00
29/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3594	4	4	4	0.00
29/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3556	4	4	4	0.00
29/04/2024	2037 On 07-November-24			Bond Future	12.80	75.7252	76.1585	75.7252	9,175.00
29/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2169	2	2	2	0.00
29/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2145	2	2	2	0.00
29/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2193	2	2	2	0.00
29/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3227	3	3	3	0.00
29/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3279	3	3	3	0.00
29/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3253	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
29/04/2024	2037 On 06-February-25			Bond Future	12.95	73.1094	73.5524	73.1094	0.00
29/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2673	2	3	2	0.00
29/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3581	4	4	4	0.00
29/04/2024	2037 On 08-May-25			Bond Future	13.11	74.6837	75.1365	74.6837	3,975.00
29/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1079	1	1	1	0.00
29/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3506	4	4	4	7,500.00
29/04/2024	2037 On 08-May-25	12.55	Call	Bond Future	1586	2	2	2	15,000.00
29/04/2024	2037 On 08-May-25	13.30	Call	Bond Future	3366	3	3	3	7,500.00
29/04/2024	2037 On 08-May-25	12.55	Put	Bond Future	4293	5	4	5	0.00
29/04/2024	2037 On 08-May-25	13.30	Put	Bond Future	2482	3	2	3	0.00
29/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2392	3	2	3	0.00
29/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5294	6	5	6	0.00
29/04/2024	2038 On 02-May-24			Bond Future	130.97	131.1577	130.9679	131.1577	2,095.00
29/04/2024	2038 On 01-August-24			Bond Future	131.77	131.9680	131.7740	131.9680	3,564.00
29/04/2024	2038 On 07-November-24			Bond Future	134.92	135.1165	134.9180	135.1165	1,615.00
29/04/2024	2038 On 06-February-25			Bond Future	135.75	135.9573	135.7547	135.9573	0.00
29/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	525	1	1	1	0.00
29/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/04/2024	2038 On 08-May-25			Bond Future	138.71	138.9209	138.7143	138.9209	0.00
29/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	966	1	1	1	0.00
29/04/2024	2040 On 02-May-24			Bond Future	12.73	76.9830	77.2602	76.9830	91,189.00
29/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6495	7	6	7	0.00
29/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6373	7	6	7	0.00
29/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6434	7	6	7	0.00
29/04/2024	2040 On 01-August-24			Bond Future	12.87	74.1517	74.4347	74.1517	44,510.00
29/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	817	1	1	1	0.00
29/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	834	1	1	1	0.00
29/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	800	1	1	1	0.00
29/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	735	1	1	1	680.00
29/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2079	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4076	4	4	4	0.00
29/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2284	2	2	2	7,500.00
29/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	3952	4	4	4	0.00
29/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	958	1	1	1	680.00
29/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1861	2	2	2	0.00
29/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2023	2	2	2	680.00
29/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3792	4	4	4	0.00
29/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3714	4	4	4	0.00
29/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3753	4	4	4	0.00
29/04/2024	2040 On 07-November-24			Bond Future	13.01	75.9011	76.1910	75.9011	80,938.00
29/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2419	2	2	2	0.00
29/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2445	2	2	2	0.00
29/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2393	2	2	2	0.00
29/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3306	3	3	3	0.00
29/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3252	3	3	3	0.00
29/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3279	3	3	3	0.00
29/04/2024	2040 On 06-February-25			Bond Future	13.16	73.0385	73.3348	73.0385	14.00
29/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2780	3	3	3	0.00
29/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3870	4	4	4	0.00
29/04/2024	2040 On 08-May-25			Bond Future	13.32	74.6110	74.9140	74.6110	3,900.00
29/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1625	2	2	2	0.00
29/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3538	3	4	3	7,500.00
29/04/2024	2040 On 08-May-25	13.50	Call	Bond Future	3738	4	4	4	7,500.00
29/04/2024	2040 On 08-May-25	12.75	Call	Bond Future	1860	2	2	2	15,000.00
29/04/2024	2040 On 08-May-25	13.50	Put	Bond Future	2864	3	3	3	0.00
29/04/2024	2040 On 08-May-25	12.75	Put	Bond Future	4806	5	5	5	0.00
29/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3007	3	3	3	0.00
29/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5211	5	5	5	0.00
29/04/2024	2044 On 02-May-24			Bond Future	12.80	73.0297	73.3872	73.0297	57,933.00
29/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1122	1	1	1	0.00
29/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	12	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
29/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	247	0	0	0	0.00
29/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	522	1	1	1	10,030.00
29/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	1665	2	2	2	4,200.00
29/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	62	0	0	0	10,030.00
29/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6561	7	7	7	0.00
29/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6686	7	7	7	0.00
29/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6623	7	7	7	0.00
29/04/2024	2044 On 01-August-24			Bond Future	12.93	70.2375	70.6026	70.2375	119,491.00
29/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	614	1	1	1	0.00
29/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	600	1	1	1	0.00
29/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	629	1	1	1	0.00
29/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4123	4	4	4	0.00
29/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4210	4	4	4	0.00
29/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4166	4	4	4	0.00
29/04/2024	2044 On 07-November-24			Bond Future	13.07	71.8946	72.2685	71.8946	234.00
29/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2447	2	2	2	0.00
29/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2420	2	2	2	0.00
29/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2473	2	2	2	0.00
29/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3278	3	3	3	0.00
29/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3332	3	3	3	0.00
29/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3305	3	3	3	0.00
29/04/2024	2044 On 06-February-25			Bond Future	13.22	69.0702	69.4524	69.0702	0.00
29/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2907	3	3	3	0.00
29/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3913	4	4	4	0.00
29/04/2024	2044 On 08-May-25			Bond Future	13.37	70.5571	70.9478	70.5571	0.00
29/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	2215	2	2	2	0.00
29/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5592	5	6	5	0.00
29/04/2024	2046 On 02-May-24			Bond Future	112.71	112.0841	112.7051	112.0841	10,949.00
29/04/2024	2046 On 01-August-24			Bond Future	115.19	114.5510	115.1853	114.5510	12,200.00
29/04/2024	2046 On 07-November-24			Bond Future	115.72	115.0738	115.7235	115.0738	5,116.00
29/04/2024	2046 On 06-February-25			Bond Future	118.27	117.6015	118.2658	117.6015	0.00
29/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4256	4	4	4	0.00
29/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
29/04/2024	2046 On 08-May-25			Bond Future	118.58	117.9031	118.5818	117.9031	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
29/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3388	4	3	4	0.00
29/04/2024	2050 On 02-May-24			Bond Future	113.34	113.3166	113.3413	113.3166	10,505.00
29/04/2024	2050 On 01-August-24			Bond Future	113.52	113.4966	113.5219	113.4966	11,395.00
29/04/2024	2050 On 07-November-24			Bond Future	116.23	116.2044	116.2304	116.2044	4,227.00
29/04/2024	2050 On 06-February-25			Bond Future	116.41	116.3868	116.4134	116.3868	0.00
29/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	813	1	1	1	0.00
29/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/04/2024	2050 On 08-May-25			Bond Future	118.95	118.9238	118.9515	118.9238	0.00
29/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
29/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2209	2	2	2	0.00
29/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	AL37 On 02-May-24			Index Future	930.03	927.0580	930.0260	927.0580	0.00
29/04/2024	AL37 On 01-August-24			Index Future	950.26	947.2320	950.2590	947.2320	0.00
29/04/2024	AL37 On 07-November-24			Index Future	972.69	969.5880	972.6920	969.5880	0.00
29/04/2024	AL37 On 06-February-25			Index Future	993.85	990.6710	993.8500	990.6710	0.00
29/04/2024	AL37 On 08-May-25			Index Future	1015.32	1012.0670	1015.3240	1012.0670	0.00
29/04/2024	AL7T On 02-May-24			Index Future	1075.03	1069.8310	1075.0250	1069.8310	0.00
29/04/2024	AL7T On 01-August-24			Index Future	1098.41	1093.1120	1098.4130	1093.1120	0.00
29/04/2024	AL7T On 07-November-24			Index Future	1124.34	1118.9110	1124.3440	1118.9110	0.00
29/04/2024	AL7T On 06-February-25			Index Future	1148.80	1143.2410	1148.8010	1143.2410	0.00
29/04/2024	AL7T On 08-May-25			Index Future	1173.62	1167.9320	1173.6220	1167.9320	0.00
29/04/2024	ALBI On 02-May-24			Index Future	937.72	934.0960	937.7160	934.0960	15.00
29/04/2024	ALBI On 01-August-24			Index Future	958.12	954.4240	958.1170	954.4240	76.00
29/04/2024	ALBI On 07-November-24			Index Future	980.74	976.9500	980.7350	976.9500	16.00
29/04/2024	ALBI On 06-February-25			Index Future	1002.07	998.1920	1002.0680	998.1920	0.00
29/04/2024	ALBI On 08-May-25			Index Future	1023.72	1019.7510	1023.7200	1019.7510	0.00
29/04/2024	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
29/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	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
29/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	ES33 On 02-May-24			Bond Future	12.91	71.8156	72.1415	71.8156	0.00
29/04/2024	ES33 On 01-August-24			Bond Future	13.07	73.3961	73.7291	73.3961	0.00
29/04/2024	ES33 On 07-November-24			Bond Future	13.26	71.3440	71.6850	71.3440	0.00
29/04/2024	ES33 On 06-February-25			Bond Future	13.46	72.9101	73.2589	72.9101	0.00
29/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
29/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	473	1	0	1	0.00
29/04/2024	ES33 On 08-May-25			Bond Future	13.66	70.6939	71.0505	70.6939	0.00
29/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
29/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3722	4	4	4	0.00
29/04/2024	ES42 On 02-May-24			Bond Future	13.20	67.9578	68.2647	67.9578	0.00
29/04/2024	ES42 On 01-August-24			Bond Future	13.34	69.4534	69.7670	69.4534	0.00
29/04/2024	ES42 On 07-November-24			Bond Future	13.50	66.8418	67.1630	66.8418	0.00
29/04/2024	ES42 On 06-February-25			Bond Future	13.66	68.3083	68.6368	68.3083	0.00
29/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	243	0	0	0	0.00
29/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/04/2024	ES42 On 08-May-25			Bond Future	13.83	65.5270	65.8629	65.5270	0.00
29/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
29/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2768	3	3	3	0.00
29/04/2024	GOVI On 02-May-24			GOVI	923.52	919.9470	923.5190	919.9470	6.00
29/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	274710	31	27	31	0.00
29/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	274610	31	27	31	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
29/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	274510	31	27	31	0.00
29/04/2024	GOVI On 01-August-24			GOVI	943.61	939.9660	943.6100	939.9660	727.00
29/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	2400	0	0	0	0.00
29/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	2300	0	0	0	0.00
29/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	2200	0	0	0	0.00
29/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	3	0	3	0.00
29/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	3	0	3	0.00
29/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	3	0	3	0.00
29/04/2024	GOVI On 07-November-24			GOVI	965.89	962.1510	965.8860	962.1510	0.00
29/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	170960	13	17	13	0.00
29/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	170860	13	17	13	0.00
29/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	171060	13	17	13	0.00
29/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 06-February-25			GOVI	986.90	983.0720	986.8960	983.0720	0.00
29/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	148960	11	15	11	0.00
29/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 08-May-25			GOVI	1008.22	1004.3040	1008.2200	1004.3040	0.00
29/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
29/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	137800	18	14	18	0.00
29/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2024	IGOV On 02-May-24			Index Future	344.60	344.4890	344.6030	344.4890	20.00
29/04/2024	IGOV On 01-August-24			Index Future	352.19	352.0710	352.1860	352.0710	586.00
29/04/2024	IGOV On 07-November-24			Index Future	360.59	360.4710	360.5900	360.4710	16.00
29/04/2024	IGOV On 06-February-25			Index Future	368.52	368.3910	368.5160	368.3910	0.00
29/04/2024	IGOV On 08-May-25			Index Future	376.56	376.4270	376.5580	376.4270	0.00
29/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/04/2024	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
29/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
29/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6600	91.6650	91.6600	0.00
29/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6600	91.6550	91.6600	0.00
29/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6400	91.6300	91.6400	0.00
29/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
29/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
29/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
29/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
29/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
29/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
29/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
29/04/2024	R035 On 02-May-24			Bond Future	12.16	81.7296	82.1441	81.7296	115,684.00
29/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5168	6	5	6	0.00
29/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5057	5	5	5	0.00
29/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5113	6	5	6	0.00
29/04/2024	R035 On 01-August-24			Bond Future	12.29	83.5080	83.9313	83.5080	74,183.00
29/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	826	1	1	1	0.00
29/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	843	1	1	1	0.00
29/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	809	1	1	1	0.00
29/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	4507	4	5	4	0.00
29/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	4395	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
29/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1669	1	2	1	5,100.00
29/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2103	2	2	2	0.00
29/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	704	1	1	1	7,500.00
29/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	676	1	1	1	8,650.00
29/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3345	4	3	4	0.00
29/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3274	4	3	4	0.00
29/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3309	4	3	4	0.00
29/04/2024	R035 On 07-November-24			Bond Future	12.43	80.9630	81.3964	80.9630	90,250.00
29/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2081	2	2	2	0.00
29/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2104	2	2	2	0.00
29/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2057	2	2	2	0.00
29/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	5160	5	5	5	0.00
29/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	2128	2	2	2	1,000.00
29/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1401	2	1	2	1,000.00
29/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3285	3	3	3	0.00
29/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3365	4	3	4	0.00
29/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3312	4	3	4	0.00
29/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3338	4	3	4	0.00
29/04/2024	R035 On 06-February-25			Bond Future	12.59	82.7221	83.1652	82.7221	0.00
29/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2715	2	3	2	0.00
29/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3571	4	4	4	0.00
29/04/2024	R035 On 08-May-25			Bond Future	12.74	79.9886	80.4415	79.9886	0.00
29/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1141	1	1	1	0.00
29/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	5826	6	6	6	0.00
29/04/2024	R053 On 02-May-24			Bond Future	12.66	92.7684	93.2037	92.7684	5,189.00
29/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2571	2	3	2	0.00
29/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2505	2	3	2	0.00
29/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2637	2	3	2	0.00
29/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	10	0	0	0	0.00
29/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	13	0	0	0	0.00
29/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	11	0	0	0	0.00
29/04/2024	R053 On 01-August-24			Bond Future	12.78	94.7870	95.2315	94.7870	0.00
29/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4147	4	4	4	0.00
29/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4192	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
29/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4103	4	4	4	0.00
29/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	1735	2	2	2	0.00
29/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	1692	2	2	2	0.00
29/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	1714	2	2	2	0.00
29/04/2024	R053 On 07-November-24			Bond Future	12.92	91.1512	91.6064	91.1512	0.00
29/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3405	3	3	3	0.00
29/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3370	3	3	3	0.00
29/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3441	3	3	3	0.00
29/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4197	4	4	4	0.00
29/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4266	4	4	4	0.00
29/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4231	4	4	4	0.00
29/04/2024	R053 On 06-February-25			Bond Future	13.06	93.1309	93.5963	93.1309	0.00
29/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	4149	4	4	4	0.00
29/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	4933	5	5	5	0.00
29/04/2024	R053 On 08-May-25			Bond Future	13.20	89.2655	89.7412	89.2655	0.00
29/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3391	3	3	3	0.00
29/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7217	7	7	7	0.00
29/04/2024	R186 On 02-May-24			Bond Future	9.41	106.2690	106.4223	106.2690	48,372.00
29/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	742	1	1	1	2,030.00
29/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2264	2	2	2	0.00
29/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
29/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	1	0	0	0	0.00
29/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3305	3	3	3	0.00
29/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3353	4	3	4	0.00
29/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3329	3	3	3	0.00
29/04/2024	R186 On 01-August-24			Bond Future	9.48	103.2736	103.4301	103.2736	88,282.00
29/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	67	0	0	0	0.00
29/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	64	0	0	0	0.00
29/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	70	0	0	0	0.00
29/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1726	2	2	2	0.00
29/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1764	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1745	2	2	2	0.00
29/04/2024	R186 On 07-November-24			Bond Future	9.56	105.7107	105.8711	105.7107	34,925.00
29/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	468	0	0	0	0.00
29/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	476	0	0	0	0.00
29/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	459	0	0	0	0.00
29/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1272	1	1	1	0.00
29/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1250	1	1	1	0.00
29/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1261	1	1	1	0.00
29/04/2024	R186 On 06-February-25			Bond Future	9.67	102.6919	102.8561	102.6919	0.00
29/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	431	0	0	0	0.00
29/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1514	2	2	2	0.00
29/04/2024	R186 On 08-May-25			Bond Future	9.83	104.9055	105.0735	104.9055	0.00
29/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	205	0	0	0	0.00
29/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2229	2	2	2	0.00
29/04/2024	R202 On 02-May-24			Bond Future	258.02	257.9679	258.0237	257.9679	0.00
29/04/2024	R202 On 01-August-24			Bond Future	258.60	258.5458	258.6023	258.5458	441.00
29/04/2024	R202 On 07-November-24			Bond Future	264.77	264.7144	264.7728	264.7144	460.00
29/04/2024	R202 On 06-February-25			Bond Future	265.35	265.2881	265.3481	265.2881	0.00
29/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1442	2	1	2	0.00
29/04/2024	R202 On 08-May-25			Bond Future	271.13	271.0719	271.1339	271.0719	0.00
29/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1176	1	1	1	0.00
29/04/2024	R209 On 02-May-24			Bond Future	12.25	63.1960	63.5379	63.1960	7,345.00
29/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5118	5	5	5	0.00
29/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5018	5	5	5	0.00
29/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5068	5	5	5	0.00
29/04/2024	R209 On 01-August-24			Bond Future	12.37	64.5711	64.9203	64.5711	11,530.00
29/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	603	1	1	1	0.00
29/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	617	1	1	1	0.00
29/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	590	0	1	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
29/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3265	4	3	4	0.00
29/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3198	3	3	3	0.00
29/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3231	3	3	3	0.00
29/04/2024	R209 On 07-November-24			Bond Future	12.50	62.9376	63.2952	62.9376	5,237.00
29/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1789	2	2	2	0.00
29/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1769	2	2	2	0.00
29/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1810	2	2	2	0.00
29/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3002	3	3	3	0.00
29/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3050	3	3	3	0.00
29/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3026	3	3	3	0.00
29/04/2024	R209 On 06-February-25			Bond Future	12.63	64.3049	64.6705	64.3049	0.00
29/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2357	2	2	2	0.00
29/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3195	3	3	3	0.00
29/04/2024	R209 On 08-May-25			Bond Future	12.78	62.5342	62.9079	62.5342	0.00
29/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1005	1	1	1	0.00
29/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	4877	5	5	5	0.00
29/04/2024	R210 On 02-May-24			Bond Future	233.35	233.1318	233.3483	233.1318	0.00
29/04/2024	R210 On 01-August-24			Bond Future	238.48	238.2626	238.4834	238.2626	1,336.00
29/04/2024	R210 On 07-November-24			Bond Future	240.82	240.5970	240.8233	240.5970	0.00
29/04/2024	R210 On 06-February-25			Bond Future	246.11	245.8823	246.1143	245.8823	0.00
29/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6504	6	7	6	0.00
29/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/04/2024	R210 On 08-May-25			Bond Future	248.05	247.8145	248.0518	247.8145	0.00
29/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	22	0	0	0	0.00
29/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
29/04/2024	R213 On 02-May-24			Bond Future	11.18	81.4004	81.6913	81.4004	18,567.00
29/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3716	4	4	4	0.00
29/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3803	4	4	4	0.00
29/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3759	4	4	4	0.00
29/04/2024	R213 On 01-August-24			Bond Future	11.30	83.1716	83.4687	83.1716	24,579.00
29/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	678	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
29/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	665	1	1	1	0.00
29/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	652	1	1	1	0.00
29/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2402	3	2	3	0.00
29/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2375	3	2	3	0.00
29/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2348	3	2	3	0.00
29/04/2024	R213 On 07-November-24			Bond Future	11.43	81.5728	81.8770	81.5728	10,002.00
29/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1598	1	2	1	0.00
29/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1616	1	2	1	0.00
29/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1579	1	2	1	0.00
29/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2430	3	2	3	0.00
29/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2388	3	2	3	0.00
29/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2409	3	2	3	0.00
29/04/2024	R213 On 06-February-25			Bond Future	11.57	83.3455	83.6566	83.3455	0.00
29/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1982	2	2	2	0.00
29/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2822	3	3	3	0.00
29/04/2024	R213 On 08-May-25			Bond Future	11.72	81.5804	81.8985	81.5804	0.00
29/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	662	1	1	1	0.00
29/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5154	5	5	5	0.00
29/04/2024	R214 On 02-May-24			Bond Future	12.51	59.0890	59.3703	59.0890	12,822.00
29/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4351	4	4	4	0.00
29/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1605	1	2	1	0.00
29/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	1	0	0	0	8,000.00
29/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	2	0	0	0	5,110.00
29/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	1768	2	2	2	0.00
29/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	7	0	0	0	13,110.00
29/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	1864	2	2	2	0.00
29/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	0	0	0	0	13,110.00
29/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5186	5	5	5	0.00
29/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5081	5	5	5	0.00
29/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5134	5	5	5	0.00
29/04/2024	R214 On 01-August-24			Bond Future	12.63	60.3748	60.6620	60.3748	9,274.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	815	1	1	1	0.00
29/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	783	1	1	1	0.00
29/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	799	1	1	1	0.00
29/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	2927	3	3	3	0.00
29/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	2959	3	3	3	0.00
29/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	2895	3	3	3	0.00
29/04/2024	R214 On 07-November-24			Bond Future	12.75	58.4923	58.7864	58.4923	1,770.00
29/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2072	2	2	2	0.00
29/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2050	2	2	2	0.00
29/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2095	2	2	2	0.00
29/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2700	3	3	3	0.00
29/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2745	3	3	3	0.00
29/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2722	3	3	3	0.00
29/04/2024	R214 On 06-February-25			Bond Future	12.88	59.7631	60.0638	59.7631	0.00
29/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2497	2	2	2	0.00
29/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3274	3	3	3	0.00
29/04/2024	R214 On 08-May-25			Bond Future	13.02	57.7433	58.0507	57.7433	0.00
29/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1570	1	2	1	0.00
29/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4334	4	4	4	0.00
29/04/2024	R248 On 02-May-24			Bond Future	12.71	71.8439	72.1260	71.8439	23,428.00
29/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
29/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	10	0	0	0	0.00
29/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2428	2	2	2	0.00
29/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	2	0	0	0	0.00
29/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	1727	2	2	2	0.00
29/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	7890	8	8	8	0.00
29/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7494	8	7	8	0.00
29/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7363	8	7	8	0.00
29/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7429	8	7	8	0.00
29/04/2024	R248 On 01-August-24			Bond Future	12.82	73.4072	73.6953	73.4072	245,569.00
29/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	854	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
29/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	872	1	1	1	0.00
29/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	836	1	1	1	0.00
29/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3779	4	4	4	0.00
29/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3699	4	4	4	0.00
29/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3739	4	4	4	0.00
29/04/2024	R248 On 07-November-24			Bond Future	12.96	70.6873	70.9824	70.6873	11,080.00
29/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2422	2	2	2	0.00
29/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2449	2	2	2	0.00
29/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2395	2	2	2	0.00
29/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3370	4	3	4	0.00
29/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3315	3	3	3	0.00
29/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3343	4	3	4	0.00
29/04/2024	R248 On 06-February-25			Bond Future	13.10	72.2230	72.5247	72.2230	0.00
29/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2512	2	3	2	0.00
29/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4604	5	5	5	0.00
29/04/2024	R248 On 08-May-25			Bond Future	13.24	69.3263	69.6348	69.3263	0.00
29/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2381	2	2	2	0.00
29/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5803	6	6	6	0.00
29/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00