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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/04/2024 TO: 18/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	2025 On 02-May-24			Bond Future	179.22	179.5482	179.2175	179.5482	9,884.00
18/04/2024	2025 On 01-August-24			Bond Future	181.33	181.6796	181.3291	181.6796	1,200.00
18/04/2024	2025 On 07-November-24			Bond Future	185.65	186.0090	185.6506	186.0090	0.00
18/04/2024	2029 On 02-May-24			Bond Future	128.47	128.8808	128.4672	128.8808	1,188.00
18/04/2024	2029 On 01-August-24			Bond Future	131.30	131.7266	131.3037	131.7266	8,391.00
18/04/2024	2029 On 07-November-24			Bond Future	133.03	133.4668	133.0265	133.4668	0.00
18/04/2024	2029 On 06-February-25			Bond Future	135.95	136.3992	135.9496	136.3992	0.00
18/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3550	4	4	4	0.00
18/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/04/2024	2029 On 08-May-25			Bond Future	137.45	137.9247	137.4547	137.9247	0.00
18/04/2024	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
18/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	395	0	0	0	0.00
18/04/2024	2030 On 02-May-24			Bond Future	10.68	90.7207	90.8437	90.7207	53,675.00
18/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	12	0	0	0	1,000.00
18/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4768	5	5	5	0.00
18/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
18/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	844	1	1	1	1,080.00
18/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6353	6	6	6	0.00
18/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	391	0	0	0	500.00
18/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1782	2	2	2	500.00
18/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9038	9	9	9	0.00
18/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
18/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	72	0	0	0	0.00
18/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	614	1	1	1	0.00
18/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
18/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	287	0	0	0	0.00
18/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2061	2	2	2	0.00
18/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	1	0	0	0	1,000.00
18/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4086	4	4	4	0.00
18/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3387	4	3	4	0.00
18/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3468	4	3	4	0.00
18/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3428	4	3	4	0.00
18/04/2024	2030 On 01-August-24			Bond Future	10.78	88.6957	88.8212	88.6957	115,073.00
18/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	670	1	1	1	0.00
18/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	657	1	1	1	0.00
18/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	683	1	1	1	0.00
18/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2185	2	2	2	0.00
18/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2236	2	2	2	0.00
18/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2211	2	2	2	0.00
18/04/2024	2030 On 07-November-24			Bond Future	10.90	90.7859	90.9146	90.7859	1,429.00
18/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1565	2	2	2	0.00
18/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1548	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
18/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1583	2	2	2	0.00
18/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2100	2	2	2	0.00
18/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2137	2	2	2	0.00
18/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2118	2	2	2	0.00
18/04/2024	2030 On 06-February-25			Bond Future	11.03	88.7486	88.8804	88.7486	0.00
18/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1544	1	2	1	0.00
18/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2770	3	3	3	0.00
18/04/2024	2030 On 08-May-25			Bond Future	11.19	90.6484	90.7833	90.6484	0.00
18/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	581	1	1	1	0.00
18/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3712	4	4	4	0.00
18/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	953	1	1	1	1,640.00
18/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1458	1	1	1	2,280.00
18/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4701	5	5	5	0.00
18/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1152	1	1	1	2,280.00
18/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3135	3	3	3	0.00
18/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1506	2	2	2	1,640.00
18/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3937	4	4	4	0.00
18/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4895	5	5	5	0.00
18/04/2024	2032 On 02-May-24			Bond Future	11.56	83.7841	83.9492	83.7841	126,714.00
18/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
18/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	2	0	0	0	1,000.00
18/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5755	6	6	6	0.00
18/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1353	1	1	1	0.00
18/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	88	0	0	0	0.00
18/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
18/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	225	0	0	0	1,550.00
18/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
18/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7574	7	8	7	0.00
18/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
18/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	31	0	0	0	500.00
18/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6894	7	7	7	0.00

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18/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	146	0	0	0	0.00
18/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
18/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1441	2	1	2	17,000.00
18/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5968	6	6	6	0.00
18/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
18/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2206	2	2	2	0.00
18/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
18/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1198	1	1	1	0.00
18/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4262	4	4	4	0.00
18/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1706	2	2	2	500.00
18/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4648	5	5	5	0.00
18/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	253	0	0	0	500.00
18/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	1	0	0	0	1,000.00
18/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4551	5	5	5	0.00
18/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3259	3	3	3	0.00
18/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5672	6	6	6	0.00
18/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4793	5	5	5	0.00
18/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4696	5	5	5	0.00
18/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4745	5	5	5	0.00
18/04/2024	2032 On 01-August-24			Bond Future	11.69	85.6133	85.7820	85.6133	76,880.00
18/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	625	1	1	1	0.00
18/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	638	1	1	1	0.00
18/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	611	1	1	1	0.00
18/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3114	3	3	3	0.00
18/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3049	3	3	3	0.00
18/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3081	3	3	3	0.00
18/04/2024	2032 On 07-November-24			Bond Future	11.83	83.4638	83.6366	83.4638	1,130.00
18/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1529	1	2	1	0.00
18/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1547	1	2	1	0.00
18/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1510	1	2	1	0.00
18/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6776	7	7	7	0.00
18/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1850	2	2	2	1,615.00
18/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	565	1	1	1	1,615.00
18/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2677	3	3	3	0.00
18/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3077	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
18/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3027	3	3	3	0.00
18/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3052	3	3	3	0.00
18/04/2024	2032 On 06-February-25			Bond Future	11.98	85.2772	85.4541	85.2772	0.00
18/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2095	2	2	2	0.00
18/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3189	3	3	3	0.00
18/04/2024	2032 On 08-May-25			Bond Future	12.15	82.9367	83.1176	82.9367	0.00
18/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	669	1	1	1	0.00
18/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5857	6	6	6	0.00
18/04/2024	2033 On 02-May-24			Bond Future	120.31	120.5311	120.3125	120.5311	1,707.00
18/04/2024	2033 On 01-August-24			Bond Future	122.97	123.1925	122.9690	123.1925	6,860.00
18/04/2024	2033 On 07-November-24			Bond Future	124.40	124.6327	124.3953	124.6327	0.00
18/04/2024	2033 On 06-February-25			Bond Future	127.13	127.3712	127.1288	127.3712	0.00
18/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2189	2	2	2	0.00
18/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/04/2024	2033 On 08-May-25			Bond Future	128.34	128.6004	128.3417	128.6004	0.00
18/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2278	2	2	2	0.00
18/04/2024	2037 On 02-May-24			Bond Future	12.69	75.7864	76.1208	75.7864	45,295.00
18/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6592	7	7	7	0.00
18/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6705	7	7	7	0.00
18/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6649	7	7	7	0.00
18/04/2024	2037 On 01-August-24			Bond Future	12.83	73.1850	73.5266	73.1850	176,024.00
18/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	500	0	1	0	0.00
18/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	488	0	0	0	0.00
18/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	512	0	1	0	1,383.00
18/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5177	5	5	5	0.00
18/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2904	3	3	3	0.00
18/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1268	1	1	1	1,383.00
18/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	549	1	1	1	1,383.00
18/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4179	4	4	4	0.00
18/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4261	5	4	5	0.00

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18/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4220	4	4	4	0.00
18/04/2024	2037 On 07-November-24			Bond Future	12.98	74.9095	75.2593	74.9095	9,175.00
18/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1707	2	2	2	0.00
18/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1686	2	2	2	0.00
18/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1728	2	2	2	0.00
18/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3662	4	4	4	0.00
18/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3720	4	4	4	0.00
18/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3691	4	4	4	0.00
18/04/2024	2037 On 06-February-25			Bond Future	13.14	72.2761	72.6338	72.2761	0.00
18/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2076	2	2	2	0.00
18/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3903	4	4	4	0.00
18/04/2024	2037 On 08-May-25			Bond Future	13.31	73.8218	74.1875	73.8218	3,975.00
18/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	958	1	1	1	0.00
18/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3138	3	3	3	7,500.00
18/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2972	3	3	3	0.00
18/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6123	6	6	6	0.00
18/04/2024	2038 On 02-May-24			Bond Future	130.76	131.0012	130.7642	131.0012	3,115.00
18/04/2024	2038 On 01-August-24			Bond Future	131.58	131.8315	131.5754	131.8315	2,471.00
18/04/2024	2038 On 07-November-24			Bond Future	134.71	134.9729	134.7108	134.9729	0.00
18/04/2024	2038 On 06-February-25			Bond Future	135.54	135.8231	135.5406	135.8231	0.00
18/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	311	1	0	1	0.00
18/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/04/2024	2038 On 08-May-25			Bond Future	138.48	138.7652	138.4770	138.7652	0.00
18/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1203	1	1	1	0.00
18/04/2024	2040 On 02-May-24			Bond Future	12.92	75.8383	76.2691	75.8383	96,005.00
18/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7486	8	7	8	0.00
18/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7364	8	7	8	0.00
18/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7425	8	7	8	0.00
18/04/2024	2040 On 01-August-24			Bond Future	13.06	72.9876	73.4278	72.9876	41,638.00
18/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	525	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
18/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	537	0	1	0	0.00
18/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	512	0	1	0	0.00
18/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	465	0	0	0	680.00
18/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1539	1	2	1	0.00
18/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3324	3	3	3	0.00
18/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1714	2	2	2	7,500.00
18/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4689	5	5	5	0.00
18/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1213	1	1	1	680.00
18/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2298	3	2	3	0.00
18/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2490	3	2	3	680.00
18/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4511	5	5	5	0.00
18/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4424	5	4	5	0.00
18/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4468	5	4	5	0.00
18/04/2024	2040 On 07-November-24			Bond Future	13.22	74.7074	75.1581	74.7074	8,677.00
18/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1889	2	2	2	0.00
18/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1912	2	2	2	0.00
18/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1866	2	2	2	0.00
18/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3811	4	4	4	0.00
18/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3752	4	4	4	0.00
18/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3781	4	4	4	0.00
18/04/2024	2040 On 06-February-25			Bond Future	13.37	71.8189	72.2796	71.8189	14.00
18/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2258	2	2	2	0.00
18/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4404	5	4	5	0.00
18/04/2024	2040 On 08-May-25			Bond Future	13.54	73.3546	73.8254	73.3546	3,900.00
18/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1651	2	2	2	0.00
18/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3393	3	3	3	7,500.00
18/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3951	4	4	4	0.00
18/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6325	7	6	7	0.00
18/04/2024	2044 On 02-May-24			Bond Future	13.01	71.8908	72.2932	71.8908	68,928.00
18/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	727	1	1	1	0.00
18/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	46	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
18/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	237	0	0	0	0.00
18/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1606	2	2	2	10,030.00
18/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2793	3	3	3	4,200.00
18/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	762	1	1	1	10,030.00
18/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7655	8	8	8	0.00
18/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7780	8	8	8	0.00
18/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7717	8	8	8	0.00
18/04/2024	2044 On 01-August-24			Bond Future	13.15	69.0790	69.4902	69.0790	78,194.00
18/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	394	0	0	0	0.00
18/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	384	0	0	0	0.00
18/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	404	0	0	0	0.00
18/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5011	5	5	5	0.00
18/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5106	5	5	5	0.00
18/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5058	5	5	5	0.00
18/04/2024	2044 On 07-November-24			Bond Future	13.30	70.7067	71.1278	70.7067	200.00
18/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1791	2	2	2	0.00
18/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1768	2	2	2	0.00
18/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1813	2	2	2	0.00
18/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3759	4	4	4	0.00
18/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3821	4	4	4	0.00
18/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3790	4	4	4	0.00
18/04/2024	2044 On 06-February-25			Bond Future	13.45	67.8566	68.2870	67.8566	0.00
18/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2179	2	2	2	0.00
18/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4351	5	4	5	0.00
18/04/2024	2044 On 08-May-25			Bond Future	13.61	69.3073	69.7472	69.3073	0.00
18/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1418	1	1	1	0.00
18/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5996	6	6	6	0.00
18/04/2024	2046 On 02-May-24			Bond Future	111.95	112.2397	111.9517	112.2397	11,752.00
18/04/2024	2046 On 01-August-24			Bond Future	114.42	114.7180	114.4235	114.7180	10,857.00
18/04/2024	2046 On 07-November-24			Bond Future	114.94	115.2537	114.9403	115.2537	0.00
18/04/2024	2046 On 06-February-25			Bond Future	117.47	117.7855	117.4655	117.7855	0.00
18/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3456	4	3	4	0.00
18/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/04/2024	2046 On 08-May-25			Bond Future	117.75	118.0892	117.7452	118.0892	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
18/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4225	4	4	4	0.00
18/04/2024	2050 On 02-May-24			Bond Future	113.73	113.7489	113.7332	113.7489	11,423.00
18/04/2024	2050 On 01-August-24			Bond Future	113.93	113.9639	113.9305	113.9639	10,327.00
18/04/2024	2050 On 07-November-24			Bond Future	116.65	116.6795	116.6457	116.6795	0.00
18/04/2024	2050 On 06-February-25			Bond Future	116.84	116.8856	116.8355	116.8856	0.00
18/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1235	1	1	1	0.00
18/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/04/2024	2050 On 08-May-25			Bond Future	119.37	119.4172	119.3666	119.4172	0.00
18/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
18/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1793	2	2	2	0.00
18/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	AL37 On 02-May-24			Index Future	929.44	928.0460	929.4390	928.0460	0.00
18/04/2024	AL37 On 01-August-24			Index Future	949.73	948.3080	949.7300	948.3080	0.00
18/04/2024	AL37 On 07-November-24			Index Future	972.12	970.6660	972.1240	970.6660	0.00
18/04/2024	AL37 On 06-February-25			Index Future	993.27	991.7790	993.2710	991.7790	0.00
18/04/2024	AL37 On 08-May-25			Index Future	1014.60	1013.0690	1014.5970	1013.0690	0.00
18/04/2024	AL7T On 02-May-24			Index Future	1068.34	1064.3720	1068.3410	1064.3720	0.00
18/04/2024	AL7T On 01-August-24			Index Future	1091.67	1087.6100	1091.6650	1087.6100	0.00
18/04/2024	AL7T On 07-November-24			Index Future	1117.41	1113.2530	1117.4060	1113.2530	0.00
18/04/2024	AL7T On 06-February-25			Index Future	1141.71	1137.4670	1141.7130	1137.4670	0.00
18/04/2024	AL7T On 08-May-25			Index Future	1166.23	1161.8840	1166.2260	1161.8840	0.00
18/04/2024	ALBI On 02-May-24			Index Future	931.33	928.1350	931.3320	928.1350	91.00
18/04/2024	ALBI On 01-August-24			Index Future	951.67	948.3990	951.6650	948.3990	0.00
18/04/2024	ALBI On 07-November-24			Index Future	974.10	970.7600	974.1040	970.7600	16.00
18/04/2024	ALBI On 06-February-25			Index Future	995.29	991.8740	995.2940	991.8740	0.00
18/04/2024	ALBI On 08-May-25			Index Future	1016.66	1013.1670	1016.6630	1013.1670	0.00
18/04/2024	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
18/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	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
18/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	ES33 On 02-May-24			Bond Future	13.07	70.9817	71.4728	70.9817	0.00
18/04/2024	ES33 On 01-August-24			Bond Future	13.24	72.5490	73.0509	72.5490	0.00
18/04/2024	ES33 On 07-November-24			Bond Future	13.44	70.4745	70.9885	70.4745	0.00
18/04/2024	ES33 On 06-February-25			Bond Future	13.64	72.0216	72.5472	72.0216	0.00
18/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
18/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1184	2	1	2	0.00
18/04/2024	ES33 On 08-May-25			Bond Future	13.86	69.7760	70.3132	69.7760	0.00
18/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
18/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4459	5	4	5	0.00
18/04/2024	ES42 On 02-May-24			Bond Future	13.39	66.8966	67.3198	66.8966	0.00
18/04/2024	ES42 On 01-August-24			Bond Future	13.54	68.3737	68.8062	68.3737	0.00
18/04/2024	ES42 On 07-November-24			Bond Future	13.71	65.7344	66.1774	65.7344	0.00
18/04/2024	ES42 On 06-February-25			Bond Future	13.87	67.1767	67.6295	67.1767	0.00
18/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
18/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	764	1	1	1	0.00
18/04/2024	ES42 On 08-May-25			Bond Future	14.06	64.3612	64.8242	64.3612	0.00
18/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
18/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3807	4	4	4	0.00
18/04/2024	GOVI On 02-May-24			GOVI	917.42	914.3570	917.4210	914.3570	313.00
18/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	335690	37	34	37	0.00
18/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	335590	37	34	37	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
18/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	335490	37	34	37	0.00
18/04/2024	GOVI On 01-August-24			GOVI	937.45	934.3200	937.4510	934.3200	423.00
18/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	59390	9	6	9	0.00
18/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	59290	9	6	9	0.00
18/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	59190	9	6	9	0.00
18/04/2024	GOVI On 07-November-24			GOVI	959.56	956.3490	959.5550	956.3490	0.00
18/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	107650	8	11	8	0.00
18/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	107550	8	11	8	0.00
18/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	107750	8	11	8	0.00
18/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 06-February-25			GOVI	980.43	977.1500	980.4290	977.1500	0.00
18/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	84290	5	8	5	0.00
18/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 08-May-25			GOVI	1001.48	998.1260	1001.4780	998.1260	0.00
18/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
18/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	205220	24	21	24	0.00
18/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2024	IGOV On 02-May-24			Index Future	344.49	344.6110	344.4940	344.6110	219.00
18/04/2024	IGOV On 01-August-24			Index Future	352.10	352.2200	352.1000	352.2200	371.00
18/04/2024	IGOV On 07-November-24			Index Future	360.49	360.6150	360.4920	360.6150	0.00
18/04/2024	IGOV On 06-February-25			Index Future	368.42	368.5400	368.4160	368.5400	0.00
18/04/2024	IGOV On 08-May-25			Index Future	376.41	376.5310	376.4050	376.5310	0.00
18/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/04/2024	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
18/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
18/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.36	91.6420	91.6450	91.6420	0.00
18/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6100	91.6430	91.6100	0.00
18/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.39	91.6100	91.6070	91.6100	0.00
18/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
18/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.5900	91.6070	91.5900	0.00
18/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.39	92.2000	91.6060	92.2000	0.00
18/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.41	91.5800	91.5870	91.5800	0.00
18/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
18/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.28	91.7200	91.7220	91.7200	0.00
18/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.34	91.6600	91.6570	91.6600	0.00
18/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.34	91.6600	91.6570	91.6600	0.00
18/04/2024	R035 On 02-May-24			Bond Future	12.31	81.0261	81.4121	81.0261	143,634.00
18/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5900	6	6	6	0.00
18/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5789	6	6	6	0.00
18/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5845	6	6	6	0.00
18/04/2024	R035 On 01-August-24			Bond Future	12.44	82.7951	83.1895	82.7951	66,059.00
18/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	617	1	1	1	0.00
18/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	631	1	1	1	0.00
18/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	603	1	1	1	0.00
18/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3946	4	4	4	0.00
18/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3840	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
18/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	891	1	1	1	0.00
18/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	857	1	1	1	0.00
18/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3881	4	4	4	0.00
18/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3804	4	4	4	0.00
18/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3842	4	4	4	0.00
18/04/2024	R035 On 07-November-24			Bond Future	12.59	80.2309	80.6348	80.2309	14,838.00
18/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1677	2	2	2	0.00
18/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1698	2	2	2	0.00
18/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1656	2	2	2	0.00
18/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3724	4	4	4	0.00
18/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3666	4	4	4	0.00
18/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3695	4	4	4	0.00
18/04/2024	R035 On 06-February-25			Bond Future	12.75	81.9743	82.3872	81.9743	0.00
18/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2184	2	2	2	0.00
18/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3817	4	4	4	0.00
18/04/2024	R035 On 08-May-25			Bond Future	12.92	79.2133	79.6353	79.2133	0.00
18/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	943	1	1	1	0.00
18/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6435	7	6	7	0.00
18/04/2024	R053 On 02-May-24			Bond Future	12.87	91.1398	91.7017	91.1398	5,189.00
18/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1659	1	2	1	0.00
18/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1614	1	2	1	0.00
18/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1704	1	2	1	0.00
18/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	579	1	1	1	0.00
18/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	623	1	1	1	0.00
18/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	601	1	1	1	0.00
18/04/2024	R053 On 01-August-24			Bond Future	13.00	93.1296	93.7037	93.1296	0.00
18/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3229	3	3	3	0.00
18/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3269	3	3	3	0.00
18/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3190	3	3	3	0.00
18/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2350	3	2	3	0.00
18/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2296	3	2	3	0.00
18/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2323	3	2	3	0.00
18/04/2024	R053 On 07-November-24			Bond Future	13.15	89.4521	90.0400	89.4521	0.00
18/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2593	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
18/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2563	2	3	2	0.00
18/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2624	2	3	2	0.00
18/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4947	5	5	5	0.00
18/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5025	5	5	5	0.00
18/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4986	5	5	5	0.00
18/04/2024	R053 On 06-February-25			Bond Future	13.30	91.3951	91.9960	91.3951	0.00
18/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3175	3	3	3	0.00
18/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5560	6	6	6	0.00
18/04/2024	R053 On 08-May-25			Bond Future	13.45	87.4794	88.0935	87.4794	0.00
18/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2297	2	2	2	0.00
18/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7771	8	8	8	0.00
18/04/2024	R186 On 02-May-24			Bond Future	9.35	106.5083	106.5573	106.5083	61,712.00
18/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	906	1	1	1	2,030.00
18/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2399	2	2	2	0.00
18/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
18/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	30	0	0	0	0.00
18/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3170	3	3	3	0.00
18/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3218	3	3	3	0.00
18/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3194	3	3	3	0.00
18/04/2024	R186 On 01-August-24			Bond Future	9.41	103.5258	103.5757	103.5258	54,437.00
18/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	97	0	0	0	0.00
18/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	93	0	0	0	0.00
18/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	100	0	0	0	0.00
18/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1611	2	2	2	0.00
18/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1647	2	2	2	0.00
18/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1629	2	2	2	0.00
18/04/2024	R186 On 07-November-24			Bond Future	9.48	105.9659	106.0173	105.9659	34,925.00
18/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	553	1	1	1	0.00
18/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	562	1	1	1	0.00
18/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	543	1	1	1	0.00
18/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1210	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
18/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1190	1	1	1	0.00
18/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1200	1	1	1	0.00
18/04/2024	R186 On 06-February-25			Bond Future	9.58	102.9528	103.0056	102.9528	0.00
18/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	475	0	0	0	0.00
18/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1408	1	1	1	0.00
18/04/2024	R186 On 08-May-25			Bond Future	9.74	105.1573	105.2115	105.1573	0.00
18/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	228	0	0	0	0.00
18/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2115	2	2	2	0.00
18/04/2024	R202 On 02-May-24			Bond Future	257.86	258.8333	257.8580	258.8333	460.00
18/04/2024	R202 On 01-August-24			Bond Future	258.45	259.4711	258.4517	259.4711	441.00
18/04/2024	R202 On 07-November-24			Bond Future	264.61	265.6543	264.6111	265.6543	0.00
18/04/2024	R202 On 06-February-25			Bond Future	265.18	266.2772	265.1790	266.2772	0.00
18/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1611	1	2	1	0.00
18/04/2024	R202 On 08-May-25			Bond Future	270.92	272.0457	270.9246	272.0457	0.00
18/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1385	0	1	0	0.00
18/04/2024	R209 On 02-May-24			Bond Future	12.40	62.5153	62.8535	62.5153	9,370.00
18/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5803	6	6	6	0.00
18/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5703	6	6	6	0.00
18/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5753	6	6	6	0.00
18/04/2024	R209 On 01-August-24			Bond Future	12.53	63.8802	64.2258	63.8802	10,172.00
18/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	437	0	0	0	0.00
18/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	448	0	0	0	0.00
18/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	427	0	0	0	0.00
18/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3796	4	4	4	0.00
18/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3724	4	4	4	0.00
18/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3760	4	4	4	0.00
18/04/2024	R209 On 07-November-24			Bond Future	12.67	62.2286	62.5825	62.2286	5,237.00
18/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1425	1	1	1	0.00
18/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1407	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
18/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1443	1	1	1	0.00
18/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3348	4	3	4	0.00
18/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3401	4	3	4	0.00
18/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3374	4	3	4	0.00
18/04/2024	R209 On 06-February-25			Bond Future	12.81	63.5807	63.9424	63.5807	0.00
18/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1870	2	2	2	0.00
18/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3436	4	3	4	0.00
18/04/2024	R209 On 08-May-25			Bond Future	12.96	61.7855	62.1553	61.7855	0.00
18/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	866	1	1	1	0.00
18/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5491	6	5	6	0.00
18/04/2024	R210 On 02-May-24			Bond Future	233.21	233.6369	233.2094	233.6369	110.00
18/04/2024	R210 On 01-August-24			Bond Future	238.36	238.7958	238.3586	238.7958	823.00
18/04/2024	R210 On 07-November-24			Bond Future	240.69	241.1542	240.6888	241.1542	0.00
18/04/2024	R210 On 06-February-25			Bond Future	245.98	246.4523	245.9774	246.4523	0.00
18/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6367	7	6	7	0.00
18/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/04/2024	R210 On 08-May-25			Bond Future	247.87	248.3849	247.8741	248.3849	0.00
18/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	156	0	0	0	0.00
18/04/2024	R213 On 02-May-24			Bond Future	11.19	81.5141	81.6628	81.5141	22,809.00
18/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3745	4	4	4	0.00
18/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3831	4	4	4	0.00
18/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3788	4	4	4	0.00
18/04/2024	R213 On 01-August-24			Bond Future	11.30	83.2938	83.4457	83.2938	11,411.00
18/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	702	1	1	1	0.00
18/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	688	1	1	1	0.00
18/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	674	1	1	1	0.00
18/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2448	3	2	3	0.00
18/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2421	3	2	3	0.00
18/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2394	3	2	3	0.00
18/04/2024	R213 On 07-November-24			Bond Future	11.44	81.6955	81.8512	81.6955	10,002.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1636	2	2	2	0.00
18/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1655	2	2	2	0.00
18/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1618	2	2	2	0.00
18/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2494	3	2	3	0.00
18/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2453	3	2	3	0.00
18/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2473	3	2	3	0.00
18/04/2024	R213 On 06-February-25			Bond Future	11.58	83.4711	83.6304	83.4711	0.00
18/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1923	2	2	2	0.00
18/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2789	3	3	3	0.00
18/04/2024	R213 On 08-May-25			Bond Future	11.74	81.6973	81.8603	81.6973	0.00
18/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	697	1	1	1	0.00
18/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5227	5	5	5	0.00
18/04/2024	R214 On 02-May-24			Bond Future	12.70	58.1268	58.5149	58.1268	16,429.00
18/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3510	3	4	3	0.00
18/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1091	1	1	1	0.00
18/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	22	0	0	0	8,000.00
18/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	26	0	0	0	5,110.00
18/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2647	3	3	3	0.00
18/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	348	1	0	1	13,110.00
18/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2740	3	3	3	0.00
18/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	14	0	0	0	13,110.00
18/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6041	6	6	6	0.00
18/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5937	6	6	6	0.00
18/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5989	6	6	6	0.00
18/04/2024	R214 On 01-August-24			Bond Future	12.82	59.3959	59.7924	59.3959	6,352.00
18/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	531	0	1	0	0.00
18/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	507	0	1	0	0.00
18/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	519	0	1	0	0.00
18/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3517	4	4	4	0.00
18/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3553	4	4	4	0.00
18/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3481	4	3	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
18/04/2024	R214 On 07-November-24			Bond Future	12.96	57.4886	57.8946	57.4886	245.00
18/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1611	1	2	1	0.00
18/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1591	1	2	1	0.00
18/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1631	1	2	1	0.00
18/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3128	3	3	3	0.00
18/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3179	3	3	3	0.00
18/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3153	3	3	3	0.00
18/04/2024	R214 On 06-February-25			Bond Future	13.09	58.7378	59.1528	58.7378	0.00
18/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1934	2	2	2	0.00
18/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3622	4	4	4	0.00
18/04/2024	R214 On 08-May-25			Bond Future	13.24	56.6877	57.1118	56.6877	0.00
18/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1457	1	1	1	0.00
18/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5159	5	5	5	0.00
18/04/2024	R248 On 02-May-24			Bond Future	12.90	70.6090	71.0452	70.6090	33,440.00
18/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
18/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	51	0	0	0	0.00
18/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1640	1	2	1	0.00
18/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	295	0	0	0	0.00
18/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2849	3	3	3	0.00
18/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8971	9	9	9	0.00
18/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8575	9	9	9	0.00
18/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8444	9	8	9	0.00
18/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8510	9	9	9	0.00
18/04/2024	R248 On 01-August-24			Bond Future	13.03	72.1506	72.5962	72.1506	237,337.00
18/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	579	0	1	0	0.00
18/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	593	1	1	1	0.00
18/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	565	0	1	0	0.00
18/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4608	5	5	5	0.00
18/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4519	5	5	5	0.00
18/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4563	5	5	5	0.00
18/04/2024	R248 On 07-November-24			Bond Future	13.18	69.3991	69.8554	69.3991	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1850	2	2	2	0.00
18/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1873	2	2	2	0.00
18/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1827	2	2	2	0.00
18/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3929	4	4	4	0.00
18/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3867	4	4	4	0.00
18/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3898	4	4	4	0.00
18/04/2024	R248 On 06-February-25			Bond Future	13.33	70.9069	71.3733	70.9069	0.00
18/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1812	2	2	2	0.00
18/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5055	5	5	5	0.00
18/04/2024	R248 On 08-May-25			Bond Future	13.48	67.9720	68.4487	67.9720	0.00
18/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1387	1	1	1	0.00
18/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5995	6	6	6	0.00
18/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00