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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/04/2024 TO: 22/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	2025 On 02-May-24			Bond Future	179.26	179.1301	179.2599	179.1301	5,749.00
22/04/2024	2025 On 01-August-24			Bond Future	181.37	181.2375	181.3699	181.2375	1,200.00
22/04/2024	2025 On 07-November-24			Bond Future	185.69	185.5554	185.6914	185.5554	4,944.00
22/04/2024	2029 On 02-May-24			Bond Future	128.44	128.4544	128.4436	128.4544	1,188.00
22/04/2024	2029 On 01-August-24			Bond Future	131.28	131.2890	131.2777	131.2890	8,391.00
22/04/2024	2029 On 07-November-24			Bond Future	133.00	133.0105	132.9992	133.0105	0.00
22/04/2024	2029 On 06-February-25			Bond Future	135.92	135.9315	135.9204	135.9315	0.00
22/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3520	4	4	4	0.00
22/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
22/04/2024	2029 On 08-May-25			Bond Future	137.43	137.4439	137.4333	137.4439	0.00
22/04/2024	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
22/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	417	0	0	0	0.00
22/04/2024	2030 On 02-May-24			Bond Future	10.75	90.4544	90.5574	90.4544	53,657.00
22/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	2	0	0	0	1,000.00
22/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4481	4	4	4	0.00
22/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
22/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	586	1	1	1	1,080.00
22/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6067	6	6	6	0.00
22/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	211	0	0	0	500.00
22/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1487	1	1	1	500.00
22/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8751	9	9	9	0.00
22/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
22/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	63	0	0	0	0.00
22/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	720	1	1	1	0.00
22/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
22/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	315	0	0	0	0.00
22/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2336	2	2	2	0.00
22/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0	0	0	0	1,000.00
22/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4372	4	4	4	0.00
22/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3673	4	4	4	0.00
22/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3755	4	4	4	0.00
22/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3714	4	4	4	0.00
22/04/2024	2030 On 01-August-24			Bond Future	10.86	88.4223	88.5273	88.4223	115,567.00
22/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	556	1	1	1	0.00
22/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	544	1	1	1	0.00
22/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	568	1	1	1	0.00
22/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2364	2	2	2	0.00
22/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2418	3	2	3	0.00
22/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2391	2	2	2	0.00
22/04/2024	2030 On 07-November-24			Bond Future	10.99	90.5057	90.6134	90.5057	33,476.00
22/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1407	1	1	1	0.00
22/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1390	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
22/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1424	1	1	1	0.00
22/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2242	2	2	2	0.00
22/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2281	2	2	2	0.00
22/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2261	2	2	2	0.00
22/04/2024	2030 On 06-February-25			Bond Future	11.12	88.4613	88.5717	88.4613	0.00
22/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1410	1	1	1	0.00
22/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2945	3	3	3	0.00
22/04/2024	2030 On 08-May-25			Bond Future	11.28	90.3605	90.4735	90.3605	0.00
22/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	508	0	1	0	0.00
22/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3470	3	3	3	0.00
22/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	836	1	1	1	1,640.00
22/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1300	1	1	1	2,280.00
22/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4441	4	4	4	0.00
22/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1201	1	1	1	2,280.00
22/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3286	3	3	3	0.00
22/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1573	2	2	2	1,640.00
22/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4129	4	4	4	0.00
22/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5132	5	5	5	0.00
22/04/2024	2032 On 02-May-24			Bond Future	11.65	83.4565	83.5757	83.4565	115,856.00
22/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
22/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
22/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5381	5	5	5	0.00
22/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	994	1	1	1	0.00
22/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	23	0	0	0	0.00
22/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
22/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	87	0	0	0	1,550.00
22/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
22/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7201	7	7	7	0.00
22/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
22/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	5	0	0	0	500.00
22/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6520	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	47	0	0	0	0.00
22/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
22/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1716	2	2	2	17,000.00
22/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6342	6	6	6	0.00
22/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
22/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2554	3	3	3	0.00
22/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
22/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1434	2	1	2	0.00
22/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4635	5	5	5	0.00
22/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2014	2	2	2	500.00
22/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5021	5	5	5	0.00
22/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	268	0	0	0	500.00
22/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0	0	0	0	1,000.00
22/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4925	5	5	5	0.00
22/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3632	4	4	4	0.00
22/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6046	6	6	6	0.00
22/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5167	5	5	5	0.00
22/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5070	5	5	5	0.00
22/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5118	5	5	5	0.00
22/04/2024	2032 On 01-August-24			Bond Future	11.78	85.2774	85.3991	85.2774	83,591.00
22/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	499	0	0	0	0.00
22/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	511	0	1	0	0.00
22/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	488	0	0	0	0.00
22/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3834	4	4	4	0.00
22/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	574	1	1	1	11,000.00
22/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3373	3	3	3	0.00
22/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3305	3	3	3	0.00
22/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3339	3	3	3	0.00
22/04/2024	2032 On 07-November-24			Bond Future	11.92	83.1194	83.2442	83.1194	52,526.00
22/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1348	1	1	1	0.00
22/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1365	1	1	1	0.00
22/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1330	1	1	1	0.00
22/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6428	6	6	6	0.00
22/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1648	2	2	2	1,615.00
22/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	609	1	1	1	1,615.00

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22/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2868	3	3	3	0.00
22/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3290	3	3	3	0.00
22/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3238	3	3	3	0.00
22/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3264	3	3	3	0.00
22/04/2024	2032 On 06-February-25			Bond Future	12.08	84.9246	85.0523	84.9246	0.00
22/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2024	2	2	2	0.00
22/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3520	4	4	4	0.00
22/04/2024	2032 On 08-May-25			Bond Future	12.25	82.5816	82.7123	82.5816	0.00
22/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	876	1	1	1	0.00
22/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6469	7	6	7	0.00
22/04/2024	2033 On 02-May-24			Bond Future	120.39	120.3022	120.3881	120.3022	1,707.00
22/04/2024	2033 On 01-August-24			Bond Future	123.04	122.9568	123.0445	122.9568	6,860.00
22/04/2024	2033 On 07-November-24			Bond Future	124.47	124.3819	124.4720	124.3819	0.00
22/04/2024	2033 On 06-February-25			Bond Future	127.21	127.1135	127.2060	127.1135	0.00
22/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2266	2	2	2	0.00
22/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/04/2024	2033 On 08-May-25			Bond Future	128.43	128.3334	128.4284	128.3334	0.00
22/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2192	2	2	2	0.00
22/04/2024	2037 On 02-May-24			Bond Future	12.74	75.8265	75.8346	75.8265	43,295.00
22/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6878	7	7	7	0.00
22/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6992	7	7	7	0.00
22/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6935	7	7	7	0.00
22/04/2024	2037 On 01-August-24			Bond Future	12.89	73.2248	73.2330	73.2248	181,097.00
22/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	414	0	0	0	0.00
22/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	403	0	0	0	0.00
22/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	424	0	0	0	1,383.00
22/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4907	5	5	5	0.00
22/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2677	3	3	3	0.00
22/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1334	1	1	1	1,383.00
22/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	573	1	1	1	1,383.00

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22/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4385	4	4	4	0.00
22/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4470	4	4	4	0.00
22/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4428	4	4	4	0.00
22/04/2024	2037 On 07-November-24			Bond Future	13.05	74.9499	74.9584	74.9499	9,175.00
22/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1555	2	2	2	0.00
22/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1535	2	2	2	0.00
22/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1575	2	2	2	0.00
22/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3810	4	4	4	0.00
22/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3869	4	4	4	0.00
22/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3839	4	4	4	0.00
22/04/2024	2037 On 06-February-25			Bond Future	13.21	72.3166	72.3255	72.3166	0.00
22/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2100	2	2	2	0.00
22/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4236	4	4	4	0.00
22/04/2024	2037 On 08-May-25			Bond Future	13.38	73.8679	73.8773	73.8679	3,975.00
22/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1323	1	1	1	0.00
22/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3479	3	3	3	7,500.00
22/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3624	4	4	4	0.00
22/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6797	7	7	7	0.00
22/04/2024	2038 On 02-May-24			Bond Future	130.74	130.7536	130.7449	130.7536	3,115.00
22/04/2024	2038 On 01-August-24			Bond Future	131.55	131.5628	131.5539	131.5628	2,471.00
22/04/2024	2038 On 07-November-24			Bond Future	134.69	134.6971	134.6881	134.6971	1,615.00
22/04/2024	2038 On 06-February-25			Bond Future	135.52	135.5249	135.5164	135.5249	0.00
22/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	286	0	0	0	0.00
22/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/04/2024	2038 On 08-May-25			Bond Future	138.46	138.4688	138.4605	138.4688	0.00
22/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1219	1	1	1	0.00
22/04/2024	2040 On 02-May-24			Bond Future	12.98	75.9332	75.9418	75.9332	93,453.00
22/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7813	8	8	8	0.00
22/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7691	8	8	8	0.00
22/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7752	8	8	8	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
22/04/2024	2040 On 01-August-24			Bond Future	13.13	73.0835	73.0921	73.0835	44,221.00
22/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	427	0	0	0	0.00
22/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	438	0	0	0	0.00
22/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	417	0	0	0	0.00
22/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	375	0	0	0	680.00
22/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1352	1	1	1	0.00
22/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3059	3	3	3	0.00
22/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1517	2	2	2	7,500.00
22/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4935	5	5	5	0.00
22/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1284	1	1	1	680.00
22/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2436	2	2	2	0.00
22/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2639	3	3	3	680.00
22/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4751	5	5	5	0.00
22/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4661	5	5	5	0.00
22/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4706	5	5	5	0.00
22/04/2024	2040 On 07-November-24			Bond Future	13.28	74.8052	74.8142	74.8052	80,938.00
22/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1711	2	2	2	0.00
22/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1733	2	2	2	0.00
22/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1690	2	2	2	0.00
22/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3979	4	4	4	0.00
22/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3917	4	4	4	0.00
22/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3948	4	4	4	0.00
22/04/2024	2040 On 06-February-25			Bond Future	13.44	71.9180	71.9275	71.9180	14.00
22/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2116	2	2	2	0.00
22/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4614	5	5	5	0.00
22/04/2024	2040 On 08-May-25			Bond Future	13.62	73.4605	73.4704	73.4605	3,900.00
22/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1617	2	2	2	0.00
22/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3275	3	3	3	7,500.00
22/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4188	4	4	4	0.00
22/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6646	7	7	7	0.00
22/04/2024	2044 On 02-May-24			Bond Future	13.06	72.0372	71.9930	72.0372	58,805.00
22/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2044 On 02-May-24	11.67	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
22/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	472	1	0	1	0.00
22/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	11	0	0	0	0.00
22/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	106	0	0	0	0.00
22/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1775	2	2	2	10,030.00
22/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3058	3	3	3	4,200.00
22/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	807	1	1	1	10,030.00
22/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7955	8	8	8	0.00
22/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8080	8	8	8	0.00
22/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8017	8	8	8	0.00
22/04/2024	2044 On 01-August-24			Bond Future	13.21	69.2277	69.1824	69.2277	96,802.00
22/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	318	0	0	0	0.00
22/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	310	0	0	0	0.00
22/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	327	0	0	0	0.00
22/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5242	5	5	5	0.00
22/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5339	5	5	5	0.00
22/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5290	5	5	5	0.00
22/04/2024	2044 On 07-November-24			Bond Future	13.36	70.8585	70.8124	70.8585	200.00
22/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1626	2	2	2	0.00
22/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1605	2	2	2	0.00
22/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1648	2	2	2	0.00
22/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3909	4	4	4	0.00
22/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3973	4	4	4	0.00
22/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3941	4	4	4	0.00
22/04/2024	2044 On 06-February-25			Bond Future	13.51	68.0110	67.9640	68.0110	0.00
22/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2143	2	2	2	0.00
22/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4638	5	5	5	0.00
22/04/2024	2044 On 08-May-25			Bond Future	13.68	69.4694	69.4217	69.4694	0.00
22/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1672	2	2	2	0.00
22/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6575	7	7	7	0.00
22/04/2024	2046 On 02-May-24			Bond Future	112.02	112.0275	112.0200	112.0275	11,752.00
22/04/2024	2046 On 01-August-24			Bond Future	114.49	114.4995	114.4918	114.4995	10,857.00
22/04/2024	2046 On 07-November-24			Bond Future	115.01	115.0173	115.0096	115.0173	5,116.00
22/04/2024	2046 On 06-February-25			Bond Future	117.54	117.5427	117.5352	117.5427	0.00
22/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3525	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
22/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/04/2024	2046 On 08-May-25			Bond Future	117.82	117.8311	117.8240	117.8311	0.00
22/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4146	4	4	4	0.00
22/04/2024	2050 On 02-May-24			Bond Future	113.34	113.7239	113.3370	113.7239	10,505.00
22/04/2024	2050 On 01-August-24			Bond Future	113.52	113.9197	113.5240	113.9197	11,245.00
22/04/2024	2050 On 07-November-24			Bond Future	116.23	116.6336	116.2287	116.6336	4,227.00
22/04/2024	2050 On 06-February-25			Bond Future	116.41	116.8217	116.4086	116.8217	0.00
22/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	809	1	1	1	0.00
22/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/04/2024	2050 On 08-May-25			Bond Future	118.94	119.3592	118.9374	119.3592	0.00
22/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
22/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2223	2	2	2	0.00
22/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	AL37 On 02-May-24			Index Future	926.24	925.0500	926.2440	925.0500	0.00
22/04/2024	AL37 On 01-August-24			Index Future	946.45	945.2330	946.4490	945.2330	0.00
22/04/2024	AL37 On 07-November-24			Index Future	968.76	967.5140	968.7640	967.5140	0.00
22/04/2024	AL37 On 06-February-25			Index Future	989.83	988.5470	989.8330	988.5470	0.00
22/04/2024	AL37 On 08-May-25			Index Future	1011.15	1009.8270	1011.1490	1009.8270	0.00
22/04/2024	AL7T On 02-May-24			Index Future	1064.00	1062.8520	1063.9950	1062.8520	0.00
22/04/2024	AL7T On 01-August-24			Index Future	1087.21	1086.0420	1087.2050	1086.0420	0.00
22/04/2024	AL7T On 07-November-24			Index Future	1112.84	1111.6420	1112.8390	1111.6420	0.00
22/04/2024	AL7T On 06-February-25			Index Future	1137.04	1135.8090	1137.0410	1135.8090	0.00
22/04/2024	AL7T On 08-May-25			Index Future	1161.53	1160.2580	1161.5280	1160.2580	0.00
22/04/2024	ALBI On 02-May-24			Index Future	928.01	927.5960	928.0120	927.5960	56.00
22/04/2024	ALBI On 01-August-24			Index Future	948.26	947.8350	948.2550	947.8350	35.00
22/04/2024	ALBI On 07-November-24			Index Future	970.61	970.1770	970.6130	970.1770	16.00
22/04/2024	ALBI On 06-February-25			Index Future	991.72	991.2690	991.7220	991.2690	0.00
22/04/2024	ALBI On 08-May-25			Index Future	1013.08	1012.6070	1013.0790	1012.6070	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
22/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	ES33 On 02-May-24			Bond Future	13.13	71.1849	71.2347	71.1849	0.00
22/04/2024	ES33 On 01-August-24			Bond Future	13.30	72.7557	72.8065	72.7557	0.00
22/04/2024	ES33 On 07-November-24			Bond Future	13.50	70.6858	70.7380	70.6858	0.00
22/04/2024	ES33 On 06-February-25			Bond Future	13.71	72.2369	72.2904	72.2369	0.00
22/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
22/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1441	1	1	1	0.00
22/04/2024	ES33 On 08-May-25			Bond Future	13.92	70.0003	70.0553	70.0003	0.00
22/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
22/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4717	5	5	5	0.00
22/04/2024	ES42 On 02-May-24			Bond Future	13.43	67.1065	67.0902	67.1065	0.00
22/04/2024	ES42 On 01-August-24			Bond Future	13.59	68.5874	68.5705	68.5874	0.00
22/04/2024	ES42 On 07-November-24			Bond Future	13.76	65.9528	65.9357	65.9528	0.00
22/04/2024	ES42 On 06-February-25			Bond Future	13.93	67.3991	67.3819	67.3991	0.00
22/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
22/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1012	1	1	1	0.00
22/04/2024	ES42 On 08-May-25			Bond Future	14.11	64.5927	64.5754	64.5927	0.00
22/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
22/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4056	4	4	4	0.00
22/04/2024	GOVI On 02-May-24			GOVI	914.12	913.6610	914.1170	913.6610	314.00
22/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	368730	37	37	37	0.00
22/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	368630	37	37	37	0.00
22/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	368530	37	37	37	0.00
22/04/2024	GOVI On 01-August-24			GOVI	934.06	933.5960	934.0570	933.5960	423.00
22/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	93330	10	9	10	0.00
22/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	93230	10	9	10	0.00
22/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	93130	10	9	10	0.00
22/04/2024	GOVI On 07-November-24			GOVI	956.08	955.6020	956.0800	955.6020	0.00
22/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	72900	7	7	7	0.00
22/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	72800	7	7	7	0.00
22/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	73000	7	7	7	0.00
22/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 06-February-25			GOVI	976.87	976.3770	976.8730	976.3770	0.00
22/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	48730	4	5	4	0.00
22/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 08-May-25			GOVI	997.91	997.3940	997.9100	997.3940	0.00
22/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
22/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	240900	25	24	25	0.00
22/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2024	IGOV On 02-May-24			Index Future	344.23	344.4910	344.2300	344.4910	195.00
22/04/2024	IGOV On 01-August-24			Index Future	351.82	352.0930	351.8240	352.0930	379.00
22/04/2024	IGOV On 07-November-24			Index Future	360.21	360.4820	360.2100	360.4820	16.00
22/04/2024	IGOV On 06-February-25			Index Future	368.13	368.4010	368.1250	368.4010	0.00
22/04/2024	IGOV On 08-May-25			Index Future	376.13	376.4110	376.1330	376.4110	0.00
22/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
22/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
22/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.36	91.6470	91.6450	91.6470	0.00
22/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6480	91.6430	91.6480	0.00
22/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.39	91.6070	91.6070	91.6070	0.00
22/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.39	91.6150	91.6100	91.6150	0.00
22/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.6070	91.6070	91.6070	0.00
22/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.39	91.6060	91.6060	91.6060	0.00
22/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.41	91.5970	91.5870	91.5970	0.00
22/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
22/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.29	91.7000	91.7100	91.7000	0.00
22/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.28	91.7220	91.7220	91.7220	0.00
22/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.34	91.6570	91.6570	91.6570	0.00
22/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.34	91.6570	91.6570	91.6570	0.00
22/04/2024	R035 On 02-May-24			Bond Future	12.37	81.0397	81.0724	81.0397	117,784.00
22/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6240	6	6	6	0.00
22/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6129	6	6	6	0.00
22/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6184	6	6	6	0.00
22/04/2024	R035 On 01-August-24			Bond Future	12.51	82.8079	82.8411	82.8079	71,618.00
22/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	507	1	1	1	0.00
22/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	519	1	1	1	0.00
22/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	495	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3657	4	4	4	0.00
22/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3553	4	4	4	0.00
22/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	952	1	1	1	7,500.00
22/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	915	1	1	1	8,650.00
22/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4121	4	4	4	0.00
22/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4041	4	4	4	0.00
22/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4080	4	4	4	0.00
22/04/2024	R035 On 07-November-24			Bond Future	12.67	80.2436	80.2778	80.2436	90,200.00
22/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1508	2	2	2	0.00
22/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1527	2	2	2	0.00
22/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1488	1	1	1	0.00
22/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4282	4	4	4	0.00
22/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1547	2	2	2	1,000.00
22/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1642	2	2	2	1,000.00
22/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3823	4	4	4	0.00
22/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3913	4	4	4	0.00
22/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3853	4	4	4	0.00
22/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3883	4	4	4	0.00
22/04/2024	R035 On 06-February-25			Bond Future	12.83	81.9865	82.0216	81.9865	0.00
22/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2139	2	2	2	0.00
22/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4139	4	4	4	0.00
22/04/2024	R035 On 08-May-25			Bond Future	13.00	79.2307	79.2669	79.2307	0.00
22/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1170	1	1	1	0.00
22/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7030	7	7	7	0.00
22/04/2024	R053 On 02-May-24			Bond Future	12.93	91.2959	91.3059	91.2959	5,189.00
22/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1221	1	1	1	0.00
22/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1178	1	1	1	0.00
22/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1264	1	1	1	0.00
22/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	534	1	1	1	0.00
22/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	584	1	1	1	0.00
22/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	559	1	1	1	0.00
22/04/2024	R053 On 01-August-24			Bond Future	13.07	93.2878	93.2979	93.2878	0.00
22/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2938	3	3	3	0.00
22/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2975	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
22/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2900	3	3	3	0.00
22/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2466	3	2	3	0.00
22/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2409	2	2	2	0.00
22/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2437	2	2	2	0.00
22/04/2024	R053 On 07-November-24			Bond Future	13.22	89.6136	89.6241	89.6136	0.00
22/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2262	2	2	2	0.00
22/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2233	2	2	2	0.00
22/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2291	2	2	2	0.00
22/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5030	5	5	5	0.00
22/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5111	5	5	5	0.00
22/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5070	5	5	5	0.00
22/04/2024	R053 On 06-February-25			Bond Future	13.36	91.5591	91.5701	91.5591	0.00
22/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3048	3	3	3	0.00
22/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5858	6	6	6	0.00
22/04/2024	R053 On 08-May-25			Bond Future	13.52	87.6526	87.6642	87.6526	0.00
22/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2377	2	2	2	0.00
22/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8280	8	8	8	0.00
22/04/2024	R186 On 02-May-24			Bond Future	9.43	106.4163	106.3714	106.4163	48,411.00
22/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	730	1	1	1	2,030.00
22/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2213	2	2	2	0.00
22/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
22/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	40	0	0	0	0.00
22/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3356	3	3	3	0.00
22/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3404	3	3	3	0.00
22/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3380	3	3	3	0.00
22/04/2024	R186 On 01-August-24			Bond Future	9.50	103.4303	103.3842	103.4303	85,971.00
22/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	64	0	0	0	0.00
22/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	62	0	0	0	0.00
22/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	67	0	0	0	0.00
22/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1769	2	2	2	0.00
22/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1807	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
22/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1788	2	2	2	0.00
22/04/2024	R186 On 07-November-24			Bond Future	9.58	105.8677	105.8207	105.8677	34,925.00
22/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	462	0	0	0	0.00
22/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	470	0	0	0	0.00
22/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	453	0	0	0	0.00
22/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1317	1	1	1	0.00
22/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1295	1	1	1	0.00
22/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1306	1	1	1	0.00
22/04/2024	R186 On 06-February-25			Bond Future	9.70	102.8514	102.8037	102.8514	0.00
22/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	427	0	0	0	0.00
22/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1562	2	2	2	0.00
22/04/2024	R186 On 08-May-25			Bond Future	9.88	105.0601	105.0118	105.0601	0.00
22/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	184	0	0	0	0.00
22/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2270	2	2	2	0.00
22/04/2024	R202 On 02-May-24			Bond Future	257.82	257.8363	257.8186	257.8363	0.00
22/04/2024	R202 On 01-August-24			Bond Future	258.41	258.4264	258.4078	258.4264	441.00
22/04/2024	R202 On 07-November-24			Bond Future	264.56	264.5832	264.5648	264.5832	460.00
22/04/2024	R202 On 06-February-25			Bond Future	265.13	265.1473	265.1297	265.1473	0.00
22/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1660	2	2	2	0.00
22/04/2024	R202 On 08-May-25			Bond Future	270.89	270.9074	270.8902	270.9074	0.00
22/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1420	1	1	1	0.00
22/04/2024	R209 On 02-May-24			Bond Future	12.46	62.5486	62.5989	62.5486	9,370.00
22/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6057	6	6	6	0.00
22/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5957	6	6	6	0.00
22/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6007	6	6	6	0.00
22/04/2024	R209 On 01-August-24			Bond Future	12.59	63.9133	63.9646	63.9133	10,172.00
22/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	362	0	0	0	0.00
22/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	372	0	0	0	0.00
22/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	353	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
22/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3984	4	4	4	0.00
22/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3909	4	4	4	0.00
22/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3946	4	4	4	0.00
22/04/2024	R209 On 07-November-24			Bond Future	12.73	62.2623	62.3149	62.2623	5,237.00
22/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1234	1	1	1	0.00
22/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1217	1	1	1	0.00
22/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1251	1	1	1	0.00
22/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3424	3	3	3	0.00
22/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3479	4	3	4	0.00
22/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3451	3	3	3	0.00
22/04/2024	R209 On 06-February-25			Bond Future	12.87	63.6144	63.6683	63.6144	0.00
22/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1874	2	2	2	0.00
22/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3713	4	4	4	0.00
22/04/2024	R209 On 08-May-25			Bond Future	13.02	61.8239	61.8792	61.8239	0.00
22/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1127	1	1	1	0.00
22/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6028	6	6	6	0.00
22/04/2024	R210 On 02-May-24			Bond Future	232.95	233.1001	232.9518	233.1001	110.00
22/04/2024	R210 On 01-August-24			Bond Future	238.09	238.2439	238.0919	238.2439	823.00
22/04/2024	R210 On 07-November-24			Bond Future	240.41	240.5696	240.4146	240.5696	0.00
22/04/2024	R210 On 06-February-25			Bond Future	245.69	245.8524	245.6947	245.8524	0.00
22/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6085	6	6	6	0.00
22/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/04/2024	R210 On 08-May-25			Bond Future	247.60	247.7605	247.6006	247.7605	0.00
22/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	429	0	0	0	0.00
22/04/2024	R213 On 02-May-24			Bond Future	11.28	81.1960	81.3032	81.1960	22,809.00
22/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4104	4	4	4	0.00
22/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4191	4	4	4	0.00
22/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4148	4	4	4	0.00
22/04/2024	R213 On 01-August-24			Bond Future	11.39	82.9675	83.0770	82.9675	11,411.00
22/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	567	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
22/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	555	1	1	1	0.00
22/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	543	1	1	1	0.00
22/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2686	3	3	3	0.00
22/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2657	3	3	3	0.00
22/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2628	3	3	3	0.00
22/04/2024	R213 On 07-November-24			Bond Future	11.53	81.3612	81.4734	81.3612	10,002.00
22/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1397	1	1	1	0.00
22/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1415	1	1	1	0.00
22/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1380	1	1	1	0.00
22/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2634	3	3	3	0.00
22/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2591	3	3	3	0.00
22/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2612	3	3	3	0.00
22/04/2024	R213 On 06-February-25			Bond Future	11.69	83.1286	83.2435	83.1286	0.00
22/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1817	2	2	2	0.00
22/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3070	3	3	3	0.00
22/04/2024	R213 On 08-May-25			Bond Future	11.84	81.3525	81.4702	81.3525	0.00
22/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	766	1	1	1	0.00
22/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5685	6	6	6	0.00
22/04/2024	R214 On 02-May-24			Bond Future	12.75	58.3171	58.3006	58.3171	12,822.00
22/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3287	3	3	3	0.00
22/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	854	1	1	1	0.00
22/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	5	0	0	0	8,000.00
22/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	6	0	0	0	5,110.00
22/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2841	3	3	3	0.00
22/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	325	0	0	0	13,110.00
22/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2937	3	3	3	0.00
22/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	6	0	0	0	13,110.00
22/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6256	6	6	6	0.00
22/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6151	6	6	6	0.00
22/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6203	6	6	6	0.00
22/04/2024	R214 On 01-August-24			Bond Future	12.87	59.5896	59.5726	59.5896	9,124.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	452	0	0	0	0.00
22/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	430	0	0	0	0.00
22/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	441	0	0	0	0.00
22/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3658	4	4	4	0.00
22/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3695	4	4	4	0.00
22/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3621	4	4	4	0.00
22/04/2024	R214 On 07-November-24			Bond Future	13.01	57.6865	57.6693	57.6865	2,015.00
22/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1484	2	1	2	0.00
22/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1465	1	1	1	0.00
22/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1503	2	2	2	0.00
22/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3225	3	3	3	0.00
22/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3278	3	3	3	0.00
22/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3251	3	3	3	0.00
22/04/2024	R214 On 06-February-25			Bond Future	13.15	58.9394	58.9219	58.9394	0.00
22/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1859	2	2	2	0.00
22/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3778	4	4	4	0.00
22/04/2024	R214 On 08-May-25			Bond Future	13.29	56.8973	56.8796	56.8973	0.00
22/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1504	2	2	2	0.00
22/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5439	5	5	5	0.00
22/04/2024	R248 On 02-May-24			Bond Future	12.97	70.7031	70.6840	70.7031	23,428.00
22/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
22/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	11	0	0	0	0.00
22/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1270	1	1	1	0.00
22/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	286	0	0	0	0.00
22/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3170	3	3	3	0.00
22/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9332	9	9	9	0.00
22/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8936	9	9	9	0.00
22/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8805	9	9	9	0.00
22/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8871	9	9	9	0.00
22/04/2024	R248 On 01-August-24			Bond Future	13.10	72.2458	72.2261	72.2458	245,487.00
22/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	428	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
22/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	439	0	0	0	0.00
22/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	416	0	0	0	0.00
22/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4829	5	5	5	0.00
22/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4735	5	5	5	0.00
22/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4782	5	5	5	0.00
22/04/2024	R248 On 07-November-24			Bond Future	13.25	69.4961	69.4762	69.4961	11,080.00
22/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1659	2	2	2	0.00
22/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1681	2	2	2	0.00
22/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1637	2	2	2	0.00
22/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4118	4	4	4	0.00
22/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4053	4	4	4	0.00
22/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4086	4	4	4	0.00
22/04/2024	R248 On 06-February-25			Bond Future	13.40	71.0053	70.9851	71.0053	0.00
22/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1713	2	2	2	0.00
22/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5344	5	5	5	0.00
22/04/2024	R248 On 08-May-25			Bond Future	13.56	68.0768	68.0565	68.0768	0.00
22/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1714	2	2	2	0.00
22/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6714	7	7	7	0.00
22/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00