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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/04/2024 TO: 23/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	2025 On 02-May-24			Bond Future	179.24	179.2599	179.2420	179.2599	5,749.00
23/04/2024	2025 On 01-August-24			Bond Future	181.35	181.3699	181.3513	181.3699	1,200.00
23/04/2024	2025 On 07-November-24			Bond Future	185.67	185.6914	185.6728	185.6914	4,944.00
23/04/2024	2029 On 02-May-24			Bond Future	128.43	128.4436	128.4327	128.4436	1,188.00
23/04/2024	2029 On 01-August-24			Bond Future	131.27	131.2777	131.2664	131.2777	8,391.00
23/04/2024	2029 On 07-November-24			Bond Future	132.99	132.9992	132.9880	132.9992	0.00
23/04/2024	2029 On 06-February-25			Bond Future	135.91	135.9204	135.9093	135.9204	0.00
23/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3509	4	4	4	0.00
23/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/04/2024	2029 On 08-May-25			Bond Future	137.42	137.4333	137.4224	137.4333	0.00
23/04/2024	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
23/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	428	0	0	0	0.00
23/04/2024	2030 On 02-May-24			Bond Future	10.67	90.5574	90.8568	90.5574	53,657.00
23/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	3	0	0	0	1,000.00
23/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4781	4	5	4	0.00
23/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
23/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	761	1	1	1	1,080.00
23/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6366	6	6	6	0.00
23/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	300	0	0	0	500.00
23/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1752	1	2	1	500.00
23/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9051	9	9	9	0.00
23/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
23/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	29	0	0	0	0.00
23/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	510	1	1	1	0.00
23/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
23/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	191	0	0	0	0.00
23/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2038	2	2	2	0.00
23/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0	0	0	0	1,000.00
23/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4072	4	4	4	0.00
23/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3373	4	3	4	0.00
23/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3455	4	3	4	0.00
23/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3414	4	3	4	0.00
23/04/2024	2030 On 01-August-24			Bond Future	10.78	88.5273	88.8332	88.5273	115,567.00
23/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	643	1	1	1	0.00
23/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	631	1	1	1	0.00
23/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	656	1	1	1	0.00
23/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	449	0	0	0	600.00
23/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1166	1	1	1	600.00
23/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2574	2	3	2	0.00
23/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	610	1	1	1	600.00
23/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2635	3	3	3	0.00
23/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1436	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2147	2	2	2	0.00
23/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2198	2	2	2	0.00
23/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2172	2	2	2	0.00
23/04/2024	2030 On 07-November-24			Bond Future	10.90	90.6134	90.9266	90.6134	33,476.00
23/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1543	1	2	1	0.00
23/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1525	1	2	1	0.00
23/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1561	1	2	1	0.00
23/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	756	1	1	1	600.00
23/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1472	1	1	1	600.00
23/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4271	4	4	4	0.00
23/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	700	1	1	1	600.00
23/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2159	2	2	2	0.00
23/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3295	4	3	4	0.00
23/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2065	2	2	2	0.00
23/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2103	2	2	2	0.00
23/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2084	2	2	2	0.00
23/04/2024	2030 On 06-February-25			Bond Future	11.03	88.5717	88.8920	88.5717	0.00
23/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1537	1	2	1	0.00
23/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2752	3	3	3	0.00
23/04/2024	2030 On 08-May-25			Bond Future	11.18	90.4735	90.8010	90.4735	0.00
23/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	571	1	1	1	0.00
23/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1421	1	1	1	2,280.00
23/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4673	4	5	4	0.00
23/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3678	3	4	3	0.00
23/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	927	1	1	1	1,640.00
23/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1455	2	1	2	1,640.00
23/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3893	4	4	4	0.00
23/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1106	1	1	1	2,280.00
23/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3080	3	3	3	0.00
23/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4867	5	5	5	0.00
23/04/2024	2032 On 02-May-24			Bond Future	11.58	83.5757	83.8988	83.5757	115,856.00
23/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
23/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
23/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5704	5	6	5	0.00
23/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1212	1	1	1	0.00
23/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	35	0	0	0	0.00
23/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
23/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	125	0	0	0	1,550.00
23/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
23/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7524	7	8	7	0.00
23/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
23/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	8	0	0	0	500.00
23/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6843	7	7	7	0.00
23/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	69	0	0	0	0.00
23/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
23/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1415	2	1	2	17,000.00
23/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6019	6	6	6	0.00
23/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
23/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2234	3	2	3	0.00
23/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
23/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1149	1	1	1	0.00
23/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4312	5	4	5	0.00
23/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1703	2	2	2	500.00
23/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4698	5	5	5	0.00
23/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	162	0	0	0	500.00
23/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0	0	0	0	1,000.00
23/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4602	5	5	5	0.00
23/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3309	4	3	4	0.00
23/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5723	6	6	6	0.00
23/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4844	5	5	5	0.00
23/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4747	5	5	5	0.00
23/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4795	5	5	5	0.00
23/04/2024	2032 On 01-August-24			Bond Future	11.70	85.3991	85.7290	85.3991	83,591.00
23/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	575	0	1	0	0.00
23/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	588	1	1	1	0.00
23/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	562	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
23/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1393	1	1	1	600.00
23/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3324	3	3	3	0.00
23/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	537	0	1	0	600.00
23/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	4088	4	4	4	0.00
23/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	499	1	0	1	11,000.00
23/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1789	2	2	2	0.00
23/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	697	1	1	1	600.00
23/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3184	3	3	3	0.00
23/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3118	3	3	3	0.00
23/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3052	3	3	3	0.00
23/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3084	3	3	3	0.00
23/04/2024	2032 On 07-November-24			Bond Future	11.84	83.2442	83.5821	83.2442	52,526.00
23/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1473	1	1	1	0.00
23/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1492	1	1	1	0.00
23/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1455	1	1	1	0.00
23/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6707	6	7	6	0.00
23/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1790	2	2	2	1,615.00
23/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	880	1	1	1	600.00
23/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1728	2	2	2	600.00
23/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5381	5	5	5	0.00
23/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	830	1	1	1	600.00
23/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2740	3	3	3	0.00
23/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4098	4	4	4	0.00
23/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	551	1	1	1	1,615.00
23/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2672	3	3	3	0.00
23/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3077	3	3	3	0.00
23/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3026	3	3	3	0.00
23/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3052	3	3	3	0.00
23/04/2024	2032 On 06-February-25			Bond Future	11.99	85.0523	85.3977	85.0523	0.00
23/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2171	2	2	2	0.00
23/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3321	4	3	4	0.00
23/04/2024	2032 On 08-May-25			Bond Future	12.16	82.7123	83.0655	82.7123	0.00
23/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	957	1	1	1	0.00
23/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6196	6	6	6	0.00

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23/04/2024	2033 On 02-May-24			Bond Future	120.38	120.3881	120.3796	120.3881	1,707.00
23/04/2024	2033 On 01-August-24			Bond Future	123.04	123.0445	123.0355	123.0445	6,860.00
23/04/2024	2033 On 07-November-24			Bond Future	124.46	124.4720	124.4632	124.4720	0.00
23/04/2024	2033 On 06-February-25			Bond Future	127.20	127.2060	127.1972	127.2060	0.00
23/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2257	2	2	2	0.00
23/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/04/2024	2033 On 08-May-25			Bond Future	128.42	128.4284	128.4200	128.4284	0.00
23/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2200	2	2	2	0.00
23/04/2024	2037 On 02-May-24			Bond Future	12.67	75.8346	76.1941	75.8346	43,393.00
23/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6519	7	7	7	0.00
23/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6632	7	7	7	0.00
23/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6575	7	7	7	0.00
23/04/2024	2037 On 01-August-24			Bond Future	12.82	73.2330	73.6002	73.2330	181,126.00
23/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	480	0	0	0	0.00
23/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	468	0	0	0	0.00
23/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	492	0	0	0	1,383.00
23/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5202	5	5	5	0.00
23/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2902	3	3	3	0.00
23/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1191	1	1	1	1,383.00
23/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	500	1	0	1	1,383.00
23/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4085	4	4	4	0.00
23/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4168	4	4	4	0.00
23/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4126	4	4	4	0.00
23/04/2024	2037 On 07-November-24			Bond Future	12.97	74.9584	75.3345	74.9584	9,175.00
23/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1694	2	2	2	0.00
23/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1673	2	2	2	0.00
23/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1715	2	2	2	0.00
23/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3574	4	4	4	0.00
23/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3632	4	4	4	0.00
23/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3603	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
23/04/2024	2037 On 06-February-25			Bond Future	13.12	72.3255	72.7100	72.3255	0.00
23/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2257	2	2	2	0.00
23/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4008	4	4	4	0.00
23/04/2024	2037 On 08-May-25			Bond Future	13.30	73.8773	74.2702	73.8773	3,975.00
23/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1431	1	1	1	0.00
23/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3681	3	4	3	7,500.00
23/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3433	4	3	4	0.00
23/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6513	7	7	7	0.00
23/04/2024	2038 On 02-May-24			Bond Future	130.66	130.7449	130.6638	130.7449	3,115.00
23/04/2024	2038 On 01-August-24			Bond Future	131.47	131.5539	131.4707	131.5539	2,471.00
23/04/2024	2038 On 07-November-24			Bond Future	134.60	134.6881	134.6033	134.6881	1,615.00
23/04/2024	2038 On 06-February-25			Bond Future	135.43	135.5164	135.4302	135.5164	0.00
23/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	200	0	0	0	0.00
23/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/04/2024	2038 On 08-May-25			Bond Future	138.37	138.4605	138.3728	138.4605	0.00
23/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1307	1	1	1	0.00
23/04/2024	2040 On 02-May-24			Bond Future	12.90	75.9418	76.3465	75.9418	93,203.00
23/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7409	8	7	8	0.00
23/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7286	8	7	8	0.00
23/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7347	8	7	8	0.00
23/04/2024	2040 On 01-August-24			Bond Future	13.05	73.0921	73.5055	73.0921	44,221.00
23/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	502	0	1	0	0.00
23/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	514	0	1	0	0.00
23/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	489	0	0	0	0.00
23/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	442	0	0	0	680.00
23/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1518	1	2	1	0.00
23/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3324	3	3	3	0.00
23/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1695	2	2	2	7,500.00
23/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4589	5	5	5	0.00
23/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1135	1	1	1	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2201	2	2	2	0.00
23/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2391	3	2	3	680.00
23/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4411	5	4	5	0.00
23/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4323	5	4	5	0.00
23/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4367	5	4	5	0.00
23/04/2024	2040 On 07-November-24			Bond Future	13.20	74.8142	75.2375	74.8142	80,938.00
23/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1874	2	2	2	0.00
23/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1897	2	2	2	0.00
23/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1851	2	2	2	0.00
23/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3717	4	4	4	0.00
23/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3657	4	4	4	0.00
23/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3687	4	4	4	0.00
23/04/2024	2040 On 06-February-25			Bond Future	13.36	71.9275	72.3602	71.9275	14.00
23/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2288	2	2	2	0.00
23/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4353	5	4	5	0.00
23/04/2024	2040 On 08-May-25			Bond Future	13.53	73.4704	73.9126	73.4704	3,900.00
23/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1753	2	2	2	0.00
23/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3490	3	3	3	7,500.00
23/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3960	4	4	4	0.00
23/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6340	7	6	7	0.00
23/04/2024	2044 On 02-May-24			Bond Future	12.99	71.9930	72.3960	71.9930	58,771.00
23/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	630	0	1	0	0.00
23/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	17	0	0	0	0.00
23/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	153	0	0	0	0.00
23/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1420	2	1	2	10,030.00
23/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2661	3	3	3	4,200.00
23/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	562	1	1	1	10,030.00
23/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7552	8	8	8	0.00
23/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7677	8	8	8	0.00
23/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7614	8	8	8	0.00
23/04/2024	2044 On 01-August-24			Bond Future	13.13	69.1824	69.5941	69.1824	96,802.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	377	0	0	0	0.00
23/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	367	0	0	0	0.00
23/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	387	0	0	0	0.00
23/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4890	5	5	5	0.00
23/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4985	5	5	5	0.00
23/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4937	5	5	5	0.00
23/04/2024	2044 On 07-November-24			Bond Future	13.28	70.8124	71.2339	70.8124	234.00
23/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1785	2	2	2	0.00
23/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1763	2	2	2	0.00
23/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1808	2	2	2	0.00
23/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3648	4	4	4	0.00
23/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3709	4	4	4	0.00
23/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3679	4	4	4	0.00
23/04/2024	2044 On 06-February-25			Bond Future	13.43	67.9640	68.3949	67.9640	0.00
23/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2315	2	2	2	0.00
23/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4379	5	4	5	0.00
23/04/2024	2044 On 08-May-25			Bond Future	13.59	69.4217	69.8620	69.4217	0.00
23/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1811	2	2	2	0.00
23/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6273	7	6	7	0.00
23/04/2024	2046 On 02-May-24			Bond Future	112.87	112.0200	112.8660	112.0200	11,752.00
23/04/2024	2046 On 01-August-24			Bond Future	115.36	114.4918	115.3564	114.4918	10,857.00
23/04/2024	2046 On 07-November-24			Bond Future	115.90	115.0096	115.8950	115.0096	5,116.00
23/04/2024	2046 On 06-February-25			Bond Future	118.44	117.5352	118.4405	117.5352	0.00
23/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4431	4	4	4	0.00
23/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
23/04/2024	2046 On 08-May-25			Bond Future	118.75	117.8240	118.7494	117.8240	0.00
23/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3221	4	3	4	0.00
23/04/2024	2050 On 02-May-24			Bond Future	113.33	113.3370	113.3294	113.3370	10,505.00
23/04/2024	2050 On 01-August-24			Bond Future	113.52	113.5240	113.5161	113.5240	11,245.00
23/04/2024	2050 On 07-November-24			Bond Future	116.22	116.2287	116.2211	116.2287	4,227.00
23/04/2024	2050 On 06-February-25			Bond Future	116.40	116.4086	116.4010	116.4086	0.00
23/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	801	1	1	1	0.00
23/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2050 On 08-May-25			Bond Future	118.93	118.9374	118.9301	118.9374	0.00
23/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
23/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2230	2	2	2	0.00
23/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	AL37 On 02-May-24			Index Future	929.38	926.2440	929.3760	926.2440	0.00
23/04/2024	AL37 On 01-August-24			Index Future	949.65	946.4490	949.6470	946.4490	0.00
23/04/2024	AL37 On 07-November-24			Index Future	972.04	968.7640	972.0400	968.7640	0.00
23/04/2024	AL37 On 06-February-25			Index Future	993.18	989.8330	993.1830	989.8330	0.00
23/04/2024	AL37 On 08-May-25			Index Future	1014.57	1011.1490	1014.5740	1011.1490	0.00
23/04/2024	AL7T On 02-May-24			Index Future	1068.48	1063.9950	1068.4840	1063.9950	0.00
23/04/2024	AL7T On 01-August-24			Index Future	1091.79	1087.2050	1091.7900	1087.2050	0.00
23/04/2024	AL7T On 07-November-24			Index Future	1117.53	1112.8390	1117.5340	1112.8390	0.00
23/04/2024	AL7T On 06-February-25			Index Future	1141.84	1137.0410	1141.8420	1137.0410	0.00
23/04/2024	AL7T On 08-May-25			Index Future	1166.44	1161.5280	1166.4350	1161.5280	0.00
23/04/2024	ALBI On 02-May-24			Index Future	931.75	928.0120	931.7520	928.0120	56.00
23/04/2024	ALBI On 01-August-24			Index Future	952.08	948.2550	952.0750	948.2550	35.00
23/04/2024	ALBI On 07-November-24			Index Future	974.53	970.6130	974.5250	970.6130	16.00
23/04/2024	ALBI On 06-February-25			Index Future	995.72	991.7220	995.7220	991.7220	0.00
23/04/2024	ALBI On 08-May-25			Index Future	1017.17	1013.0790	1017.1680	1013.0790	0.00
23/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	ES33 On 02-May-24			Bond Future	13.06	71.2347	71.5161	71.2347	0.00
23/04/2024	ES33 On 01-August-24			Bond Future	13.23	72.8065	73.0940	72.8065	0.00
23/04/2024	ES33 On 07-November-24			Bond Future	13.43	70.7380	71.0325	70.7380	0.00
23/04/2024	ES33 On 06-February-25			Bond Future	13.63	72.2904	72.5916	72.2904	0.00
23/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
23/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1140	1	1	1	0.00
23/04/2024	ES33 On 08-May-25			Bond Future	13.84	70.0553	70.3632	70.0553	0.00
23/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
23/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4409	5	4	5	0.00
23/04/2024	ES42 On 02-May-24			Bond Future	13.36	67.0902	67.4411	67.0902	0.00
23/04/2024	ES42 On 01-August-24			Bond Future	13.51	68.5705	68.9290	68.5705	0.00
23/04/2024	ES42 On 07-November-24			Bond Future	13.68	65.9357	66.3029	65.9357	0.00
23/04/2024	ES42 On 06-February-25			Bond Future	13.85	67.3819	67.7574	67.3819	0.00
23/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
23/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	636	1	1	1	0.00
23/04/2024	ES42 On 08-May-25			Bond Future	14.03	64.5754	64.9592	64.5754	0.00
23/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
23/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3672	4	4	4	0.00
23/04/2024	GOVI On 02-May-24			GOVI	917.77	914.1170	917.7720	914.1170	314.00
23/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	332180	37	33	37	0.00
23/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	332080	37	33	37	0.00
23/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	331980	37	33	37	0.00
23/04/2024	GOVI On 01-August-24			GOVI	937.79	934.0570	937.7900	934.0570	423.00
23/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	56000	9	6	9	0.00
23/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	55900	9	6	9	0.00
23/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	55800	9	6	9	0.00
23/04/2024	GOVI On 07-November-24			GOVI	959.90	956.0800	959.9040	956.0800	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
23/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	111140	7	11	7	0.00
23/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	111040	7	11	7	0.00
23/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	111240	7	11	7	0.00
23/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 06-February-25			GOVI	980.78	976.8730	980.7820	976.8730	0.00
23/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	87820	5	9	5	0.00
23/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 08-May-25			GOVI	1001.91	997.9100	1001.9070	997.9100	0.00
23/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
23/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	200930	24	20	24	0.00
23/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2024	IGOV On 02-May-24			Index Future	344.54	344.2300	344.5360	344.2300	195.00
23/04/2024	IGOV On 01-August-24			Index Future	352.14	351.8240	352.1370	351.8240	379.00
23/04/2024	IGOV On 07-November-24			Index Future	360.53	360.2100	360.5300	360.2100	16.00
23/04/2024	IGOV On 06-February-25			Index Future	368.45	368.1250	368.4540	368.1250	0.00
23/04/2024	IGOV On 08-May-25			Index Future	376.47	376.1330	376.4700	376.1330	0.00
23/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.36	91.6450	91.6400	91.6450	0.00
23/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.6430	91.6200	91.6430	0.00
23/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.38	91.6070	91.6200	91.6070	0.00
23/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.38	91.6100	91.6200	91.6100	0.00
23/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.42	91.6070	91.5800	91.6070	0.00
23/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.43	91.6060	91.5700	91.6060	0.00
23/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.46	91.5870	91.5400	91.5870	0.00
23/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.47	91.6600	91.5300	91.6600	0.00
23/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.43	91.7100	91.5700	91.7100	0.00
23/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.46	91.7220	91.5400	91.7220	0.00
23/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.47	91.6570	91.5300	91.6570	0.00
23/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.47	91.6570	91.5300	91.6570	0.00
23/04/2024	R035 On 02-May-24			Bond Future	12.30	81.0724	81.4329	81.0724	117,784.00
23/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5879	6	6	6	0.00
23/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5768	6	6	6	0.00
23/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5824	6	6	6	0.00
23/04/2024	R035 On 01-August-24			Bond Future	12.43	82.8411	83.2094	82.8411	71,718.00
23/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	583	1	1	1	0.00
23/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	597	1	1	1	0.00
23/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	570	0	1	0	0.00
23/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3918	4	4	4	0.00
23/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3811	4	4	4	0.00
23/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	842	1	1	1	7,500.00
23/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	808	1	1	1	8,650.00
23/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3828	4	4	4	0.00
23/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3750	4	4	4	0.00
23/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3789	4	4	4	0.00
23/04/2024	R035 On 07-November-24			Bond Future	12.59	80.2778	80.6549	80.2778	90,200.00
23/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1645	2	2	2	0.00
23/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1666	2	2	2	0.00
23/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1624	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
23/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4530	4	5	4	0.00
23/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1687	2	2	2	1,000.00
23/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1513	2	2	2	1,000.00
23/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3585	4	4	4	0.00
23/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3672	4	4	4	0.00
23/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3614	4	4	4	0.00
23/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3643	4	4	4	0.00
23/04/2024	R035 On 06-February-25			Bond Future	12.75	82.0216	82.4072	82.0216	0.00
23/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2297	2	2	2	0.00
23/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3911	4	4	4	0.00
23/04/2024	R035 On 08-May-25			Bond Future	12.91	79.2669	79.6610	79.2669	0.00
23/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1270	1	1	1	0.00
23/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6736	7	7	7	0.00
23/04/2024	R053 On 02-May-24			Bond Future	12.85	91.3059	91.8691	91.3059	5,189.00
23/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1564	1	2	1	0.00
23/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1514	1	2	1	0.00
23/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1614	1	2	1	0.00
23/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	321	1	0	1	0.00
23/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	357	1	0	1	0.00
23/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	339	1	0	1	0.00
23/04/2024	R053 On 01-August-24			Bond Future	12.98	93.2979	93.8732	93.2979	0.00
23/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3247	3	3	3	0.00
23/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3287	3	3	3	0.00
23/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3207	3	3	3	0.00
23/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2198	2	2	2	0.00
23/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2145	2	2	2	0.00
23/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2172	2	2	2	0.00
23/04/2024	R053 On 07-November-24			Bond Future	13.13	89.6241	90.2131	89.6241	0.00
23/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2492	2	2	2	0.00
23/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2461	2	2	2	0.00
23/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2523	2	3	2	0.00
23/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4673	5	5	5	0.00
23/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4751	5	5	5	0.00
23/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4712	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R053 On 06-February-25			Bond Future	13.27	91.5701	92.1722	91.5701	0.00
23/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3300	3	3	3	0.00
23/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5508	6	6	6	0.00
23/04/2024	R053 On 08-May-25			Bond Future	13.43	87.6642	88.2795	87.6642	0.00
23/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2583	2	3	2	0.00
23/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7871	8	8	8	0.00
23/04/2024	R186 On 02-May-24			Bond Future	9.36	106.3714	106.5377	106.3714	48,411.00
23/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	875	1	1	1	2,030.00
23/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2379	2	2	2	0.00
23/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
23/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	18	0	0	0	0.00
23/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3189	3	3	3	0.00
23/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3238	3	3	3	0.00
23/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3213	3	3	3	0.00
23/04/2024	R186 On 01-August-24			Bond Future	9.42	103.3842	103.5540	103.3842	85,971.00
23/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	82	0	0	0	0.00
23/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	79	0	0	0	0.00
23/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	85	0	0	0	0.00
23/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1617	2	2	2	0.00
23/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1654	2	2	2	0.00
23/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1636	2	2	2	0.00
23/04/2024	R186 On 07-November-24			Bond Future	9.49	105.8207	105.9948	105.8207	34,925.00
23/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	522	0	1	0	0.00
23/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	531	0	1	0	0.00
23/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	513	0	1	0	0.00
23/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1202	1	1	1	0.00
23/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1182	1	1	1	0.00
23/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1192	1	1	1	0.00
23/04/2024	R186 On 06-February-25			Bond Future	9.59	102.8037	102.9819	102.8037	0.00
23/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	483	0	0	0	0.00
23/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1440	2	1	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R186 On 08-May-25			Bond Future	9.75	105.0118	105.1941	105.0118	0.00
23/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	215	0	0	0	0.00
23/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2119	2	2	2	0.00
23/04/2024	R202 On 02-May-24			Bond Future	257.60	257.8186	257.5990	257.8186	0.00
23/04/2024	R202 On 01-August-24			Bond Future	258.18	258.4078	258.1828	258.4078	441.00
23/04/2024	R202 On 07-November-24			Bond Future	264.34	264.5648	264.3350	264.5648	460.00
23/04/2024	R202 On 06-February-25			Bond Future	264.90	265.1297	264.8959	265.1297	0.00
23/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1894	2	2	2	0.00
23/04/2024	R202 On 08-May-25			Bond Future	270.65	270.8902	270.6523	270.8902	0.00
23/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1658	1	2	1	0.00
23/04/2024	R209 On 02-May-24			Bond Future	12.39	62.5989	62.8930	62.5989	9,370.00
23/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5763	6	6	6	0.00
23/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5663	6	6	6	0.00
23/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5713	6	6	6	0.00
23/04/2024	R209 On 01-August-24			Bond Future	12.52	63.9646	64.2650	63.9646	10,137.00
23/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	415	0	0	0	0.00
23/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	426	0	0	0	0.00
23/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	405	0	0	0	0.00
23/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3735	4	4	4	0.00
23/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3662	4	4	4	0.00
23/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3699	4	4	4	0.00
23/04/2024	R209 On 07-November-24			Bond Future	12.66	62.3149	62.6225	62.3149	5,237.00
23/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1342	1	1	1	0.00
23/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1324	1	1	1	0.00
23/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1360	1	1	1	0.00
23/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3225	3	3	3	0.00
23/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3279	3	3	3	0.00
23/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3252	3	3	3	0.00
23/04/2024	R209 On 06-February-25			Bond Future	12.80	63.6683	63.9828	63.6683	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
23/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2002	2	2	2	0.00
23/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3527	4	4	4	0.00
23/04/2024	R209 On 08-May-25			Bond Future	12.95	61.8792	62.2006	61.8792	0.00
23/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1214	1	1	1	0.00
23/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5793	6	6	6	0.00
23/04/2024	R210 On 02-May-24			Bond Future	232.85	232.9518	232.8464	232.9518	110.00
23/04/2024	R210 On 01-August-24			Bond Future	237.98	238.0919	237.9837	238.0919	823.00
23/04/2024	R210 On 07-November-24			Bond Future	240.30	240.4146	240.3046	240.4146	0.00
23/04/2024	R210 On 06-February-25			Bond Future	245.58	245.6947	245.5830	245.6947	0.00
23/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	5973	6	6	6	0.00
23/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/04/2024	R210 On 08-May-25			Bond Future	247.49	247.6006	247.4874	247.6006	0.00
23/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	543	0	1	0	0.00
23/04/2024	R213 On 02-May-24			Bond Future	11.21	81.3032	81.5947	81.3032	18,567.00
23/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3813	4	4	4	0.00
23/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3899	4	4	4	0.00
23/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3856	4	4	4	0.00
23/04/2024	R213 On 01-August-24			Bond Future	11.32	83.0770	83.3748	83.0770	24,526.00
23/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	648	1	1	1	0.00
23/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	635	1	1	1	0.00
23/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	622	1	1	1	0.00
23/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2467	3	2	3	0.00
23/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2439	3	2	3	0.00
23/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2412	3	2	3	0.00
23/04/2024	R213 On 07-November-24			Bond Future	11.46	81.4734	81.7784	81.4734	10,002.00
23/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1522	1	2	1	0.00
23/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1541	1	2	1	0.00
23/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1504	1	2	1	0.00
23/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2453	3	2	3	0.00
23/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2411	3	2	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
23/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2432	3	2	3	0.00
23/04/2024	R213 On 06-February-25			Bond Future	11.60	83.2435	83.5554	83.2435	0.00
23/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1950	2	2	2	0.00
23/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2892	3	3	3	0.00
23/04/2024	R213 On 08-May-25			Bond Future	11.76	81.4702	81.7890	81.4702	0.00
23/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	838	1	1	1	0.00
23/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5439	6	5	6	0.00
23/04/2024	R214 On 02-May-24			Bond Future	12.68	58.3006	58.6221	58.3006	12,822.00
23/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3605	3	4	3	0.00
23/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1054	1	1	1	0.00
23/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	7	0	0	0	8,000.00
23/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	9	0	0	0	5,110.00
23/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2522	3	3	3	0.00
23/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	204	0	0	0	13,110.00
23/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2617	3	3	3	0.00
23/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	2	0	0	0	13,110.00
23/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5934	6	6	6	0.00
23/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5829	6	6	6	0.00
23/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5882	6	6	6	0.00
23/04/2024	R214 On 01-August-24			Bond Future	12.80	59.5726	59.9010	59.5726	9,124.00
23/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	521	0	1	0	0.00
23/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	497	0	0	0	0.00
23/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	509	0	1	0	0.00
23/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3398	4	3	4	0.00
23/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3434	4	3	4	0.00
23/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3362	4	3	4	0.00
23/04/2024	R214 On 07-November-24			Bond Future	12.93	57.6693	58.0056	57.6693	2,015.00
23/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1616	1	2	1	0.00
23/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1596	1	2	1	0.00
23/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1636	2	2	2	0.00
23/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3021	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
23/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3072	3	3	3	0.00
23/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3047	3	3	3	0.00
23/04/2024	R214 On 06-February-25			Bond Future	13.07	58.9219	59.2657	58.9219	0.00
23/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1999	2	2	2	0.00
23/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3574	4	4	4	0.00
23/04/2024	R214 On 08-May-25			Bond Future	13.21	56.8796	57.2310	56.8796	0.00
23/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1619	2	2	2	0.00
23/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5202	5	5	5	0.00
23/04/2024	R248 On 02-May-24			Bond Future	12.90	70.6840	71.0666	70.6840	23,428.00
23/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
23/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	16	0	0	0	0.00
23/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1538	1	2	1	0.00
23/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	171	0	0	0	0.00
23/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2793	3	3	3	0.00
23/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8950	9	9	9	0.00
23/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8554	9	9	9	0.00
23/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8423	9	8	9	0.00
23/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8488	9	8	9	0.00
23/04/2024	R248 On 01-August-24			Bond Future	13.03	72.2261	72.6170	72.2261	245,487.00
23/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	497	0	0	0	0.00
23/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	509	0	1	0	0.00
23/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	484	0	0	0	0.00
23/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4506	5	5	5	0.00
23/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4415	5	4	5	0.00
23/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4460	5	4	5	0.00
23/04/2024	R248 On 07-November-24			Bond Future	13.17	69.4762	69.8764	69.4762	11,080.00
23/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1808	2	2	2	0.00
23/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1831	2	2	2	0.00
23/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1785	2	2	2	0.00
23/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3866	4	4	4	0.00
23/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3804	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
23/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3835	4	4	4	0.00
23/04/2024	R248 On 06-February-25			Bond Future	13.32	70.9851	71.3943	70.9851	0.00
23/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1854	2	2	2	0.00
23/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5076	5	5	5	0.00
23/04/2024	R248 On 08-May-25			Bond Future	13.47	68.0565	68.4746	68.0565	0.00
23/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1846	2	2	2	0.00
23/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6428	7	6	7	0.00
23/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00