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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/04/2024 TO: 19/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	2025 On 02-May-24			Bond Future	179.13	179.2175	179.1301	179.2175	9,884.00
19/04/2024	2025 On 01-August-24			Bond Future	181.24	181.3291	181.2375	181.3291	1,200.00
19/04/2024	2025 On 07-November-24			Bond Future	185.56	185.6506	185.5554	185.6506	0.00
19/04/2024	2029 On 02-May-24			Bond Future	128.45	128.4672	128.4544	128.4672	1,188.00
19/04/2024	2029 On 01-August-24			Bond Future	131.29	131.3037	131.2890	131.3037	8,391.00
19/04/2024	2029 On 07-November-24			Bond Future	133.01	133.0265	133.0105	133.0265	0.00
19/04/2024	2029 On 06-February-25			Bond Future	135.93	135.9496	135.9315	135.9496	0.00
19/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3531	4	4	4	0.00
19/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/04/2024	2029 On 08-May-25			Bond Future	137.44	137.4547	137.4439	137.4547	0.00
19/04/2024	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
19/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	406	0	0	0	0.00
19/04/2024	2030 On 02-May-24			Bond Future	10.78	90.8437	90.4544	90.8437	53,675.00
19/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	3	0	0	0	1,000.00
19/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4379	5	4	5	0.00
19/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
19/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	586	1	1	1	1,080.00
19/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5964	6	6	6	0.00
19/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	231	0	0	0	500.00
19/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1433	2	1	2	500.00
19/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8648	9	9	9	0.00
19/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
19/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	112	0	0	0	0.00
19/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	843	1	1	1	0.00
19/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
19/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	419	0	0	0	0.00
19/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2441	2	2	2	0.00
19/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	1	0	0	0	1,000.00
19/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4475	4	4	4	0.00
19/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3776	3	4	3	0.00
19/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3858	3	4	3	0.00
19/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3817	3	4	3	0.00
19/04/2024	2030 On 01-August-24			Bond Future	10.89	88.8212	88.4223	88.8212	115,073.00
19/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	542	1	1	1	0.00
19/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	530	1	1	1	0.00
19/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	553	1	1	1	0.00
19/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2455	2	2	2	0.00
19/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2509	2	3	2	0.00
19/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2482	2	2	2	0.00
19/04/2024	2030 On 07-November-24			Bond Future	11.02	90.9146	90.5057	90.9146	7,578.00
19/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1374	2	1	2	0.00
19/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1358	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
19/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1391	2	1	2	0.00
19/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2316	2	2	2	0.00
19/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2356	2	2	2	0.00
19/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2336	2	2	2	0.00
19/04/2024	2030 On 06-February-25			Bond Future	11.15	88.8804	88.4613	88.8804	0.00
19/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1377	2	1	2	0.00
19/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3022	3	3	3	0.00
19/04/2024	2030 On 08-May-25			Bond Future	11.31	90.7833	90.3605	90.7833	0.00
19/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	492	1	0	1	0.00
19/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3407	4	3	4	0.00
19/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	812	1	1	1	1,640.00
19/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1267	1	1	1	2,280.00
19/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4369	5	4	5	0.00
19/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1243	1	1	1	2,280.00
19/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3366	3	3	3	0.00
19/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1624	2	2	2	1,640.00
19/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4219	4	4	4	0.00
19/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5229	5	5	5	0.00
19/04/2024	2032 On 02-May-24			Bond Future	11.67	83.9492	83.4565	83.9492	126,714.00
19/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
19/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
19/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5263	6	5	6	0.00
19/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	984	1	1	1	0.00
19/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	34	0	0	0	0.00
19/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
19/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	109	0	0	0	1,550.00
19/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
19/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7082	8	7	8	0.00
19/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
19/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	9	0	0	0	500.00
19/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6401	7	6	7	0.00

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19/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	64	0	0	0	0.00
19/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
19/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1852	1	2	1	17,000.00
19/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6461	6	6	6	0.00
19/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
19/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2678	2	3	2	0.00
19/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
19/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1576	1	2	1	0.00
19/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4754	4	5	4	0.00
19/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2145	2	2	2	500.00
19/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5141	5	5	5	0.00
19/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	377	0	0	0	500.00
19/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	2	0	0	0	1,000.00
19/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5044	5	5	5	0.00
19/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3751	3	4	3	0.00
19/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6165	6	6	6	0.00
19/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5286	5	5	5	0.00
19/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5189	5	5	5	0.00
19/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5238	5	5	5	0.00
19/04/2024	2032 On 01-August-24			Bond Future	11.80	85.7820	85.2774	85.7820	80,350.00
19/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	488	1	0	1	0.00
19/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	499	1	0	1	0.00
19/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	477	1	0	1	0.00
19/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3759	4	4	4	0.00
19/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	621	1	1	1	11,000.00
19/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3484	3	3	3	0.00
19/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3415	3	3	3	0.00
19/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3449	3	3	3	0.00
19/04/2024	2032 On 07-November-24			Bond Future	11.95	83.6366	83.1194	83.6366	16,010.00
19/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1317	2	1	2	0.00
19/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1334	2	1	2	0.00
19/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1300	2	1	2	0.00
19/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6337	7	6	7	0.00
19/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1612	2	2	2	1,615.00
19/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	643	1	1	1	1,615.00

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19/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2956	3	3	3	0.00
19/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3385	3	3	3	0.00
19/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3331	3	3	3	0.00
19/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3358	3	3	3	0.00
19/04/2024	2032 On 06-February-25			Bond Future	12.11	85.4541	84.9246	85.4541	0.00
19/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1983	2	2	2	0.00
19/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3607	3	4	3	0.00
19/04/2024	2032 On 08-May-25			Bond Future	12.28	83.1176	82.5816	83.1176	0.00
19/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	855	1	1	1	0.00
19/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6578	6	7	6	0.00
19/04/2024	2033 On 02-May-24			Bond Future	120.30	120.3125	120.3022	120.3125	1,707.00
19/04/2024	2033 On 01-August-24			Bond Future	122.96	122.9690	122.9568	122.9690	6,860.00
19/04/2024	2033 On 07-November-24			Bond Future	124.38	124.3953	124.3819	124.3953	0.00
19/04/2024	2033 On 06-February-25			Bond Future	127.11	127.1288	127.1135	127.1288	0.00
19/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2174	2	2	2	0.00
19/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/04/2024	2033 On 08-May-25			Bond Future	128.33	128.3417	128.3334	128.3417	0.00
19/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2287	2	2	2	0.00
19/04/2024	2037 On 02-May-24			Bond Future	12.75	76.1208	75.8265	76.1208	43,295.00
19/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6886	7	7	7	0.00
19/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7000	7	7	7	0.00
19/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6943	7	7	7	0.00
19/04/2024	2037 On 01-August-24			Bond Future	12.89	73.5266	73.2248	73.5266	176,080.00
19/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	429	1	0	1	0.00
19/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	418	0	0	0	0.00
19/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	440	1	0	1	1,383.00
19/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4922	5	5	5	0.00
19/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2700	3	3	3	0.00
19/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1365	1	1	1	1,383.00
19/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	596	1	1	1	1,383.00

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19/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4409	4	4	4	0.00
19/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4493	4	4	4	0.00
19/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4451	4	4	4	0.00
19/04/2024	2037 On 07-November-24			Bond Future	13.05	75.2593	74.9499	75.2593	9,175.00
19/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1569	2	2	2	0.00
19/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1549	2	2	2	0.00
19/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1590	2	2	2	0.00
19/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3833	4	4	4	0.00
19/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3893	4	4	4	0.00
19/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3863	4	4	4	0.00
19/04/2024	2037 On 06-February-25			Bond Future	13.21	72.6338	72.3166	72.6338	0.00
19/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2112	2	2	2	0.00
19/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4256	4	4	4	0.00
19/04/2024	2037 On 08-May-25			Bond Future	13.38	74.1875	73.8679	74.1875	3,975.00
19/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1331	1	1	1	0.00
19/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3488	3	3	3	7,500.00
19/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3642	3	4	3	0.00
19/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6815	6	7	6	0.00
19/04/2024	2038 On 02-May-24			Bond Future	130.75	130.7642	130.7536	130.7642	3,115.00
19/04/2024	2038 On 01-August-24			Bond Future	131.56	131.5754	131.5628	131.5754	2,471.00
19/04/2024	2038 On 07-November-24			Bond Future	134.70	134.7108	134.6971	134.7108	0.00
19/04/2024	2038 On 06-February-25			Bond Future	135.52	135.5406	135.5249	135.5406	0.00
19/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	295	0	0	0	0.00
19/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/04/2024	2038 On 08-May-25			Bond Future	138.47	138.4770	138.4688	138.4770	0.00
19/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1211	1	1	1	0.00
19/04/2024	2040 On 02-May-24			Bond Future	12.98	76.2691	75.9332	76.2691	96,005.00
19/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7822	7	8	7	0.00
19/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7700	7	8	7	0.00
19/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7761	7	8	7	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
19/04/2024	2040 On 01-August-24			Bond Future	13.13	73.4278	73.0835	73.4278	41,638.00
19/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	443	1	0	1	0.00
19/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	454	1	0	1	0.00
19/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	432	1	0	1	0.00
19/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	390	0	0	0	680.00
19/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1376	2	1	2	0.00
19/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3082	3	3	3	0.00
19/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1541	2	2	2	7,500.00
19/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4959	5	5	5	0.00
19/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1315	1	1	1	680.00
19/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2469	2	2	2	0.00
19/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2671	2	3	2	680.00
19/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4776	5	5	5	0.00
19/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4686	4	5	4	0.00
19/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4730	4	5	4	0.00
19/04/2024	2040 On 07-November-24			Bond Future	13.29	75.1581	74.8052	75.1581	8,677.00
19/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1727	2	2	2	0.00
19/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1749	2	2	2	0.00
19/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1705	2	2	2	0.00
19/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4004	4	4	4	0.00
19/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3942	4	4	4	0.00
19/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3973	4	4	4	0.00
19/04/2024	2040 On 06-February-25			Bond Future	13.45	72.2796	71.9180	72.2796	14.00
19/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2128	2	2	2	0.00
19/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4635	4	5	4	0.00
19/04/2024	2040 On 08-May-25			Bond Future	13.62	73.8254	73.4605	73.8254	3,900.00
19/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1626	2	2	2	0.00
19/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3285	3	3	3	7,500.00
19/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4208	4	4	4	0.00
19/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6665	6	7	6	0.00
19/04/2024	2044 On 02-May-24			Bond Future	13.06	72.2932	72.0372	72.2932	68,928.00
19/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
19/04/2024	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
19/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	578	1	1	1	0.00
19/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	26	0	0	0	0.00
19/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	164	0	0	0	0.00
19/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1790	2	2	2	10,030.00
19/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3029	3	3	3	4,200.00
19/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	868	1	1	1	10,030.00
19/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7911	8	8	8	0.00
19/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8036	8	8	8	0.00
19/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7973	8	8	8	0.00
19/04/2024	2044 On 01-August-24			Bond Future	13.20	69.4902	69.2277	69.4902	86,679.00
19/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	340	0	0	0	0.00
19/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	331	0	0	0	0.00
19/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	349	0	0	0	0.00
19/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5219	5	5	5	0.00
19/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5315	5	5	5	0.00
19/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5267	5	5	5	0.00
19/04/2024	2044 On 07-November-24			Bond Future	13.35	71.1278	70.8585	71.1278	200.00
19/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1662	2	2	2	0.00
19/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1641	2	2	2	0.00
19/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1684	2	2	2	0.00
19/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3899	4	4	4	0.00
19/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3963	4	4	4	0.00
19/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3931	4	4	4	0.00
19/04/2024	2044 On 06-February-25			Bond Future	13.50	68.2870	68.0110	68.2870	0.00
19/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2178	2	2	2	0.00
19/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4626	4	5	4	0.00
19/04/2024	2044 On 08-May-25			Bond Future	13.67	69.7472	69.4694	69.7472	0.00
19/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1699	1	2	1	0.00
19/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6555	6	7	6	0.00
19/04/2024	2046 On 02-May-24			Bond Future	112.03	111.9517	112.0275	111.9517	11,752.00
19/04/2024	2046 On 01-August-24			Bond Future	114.50	114.4235	114.4995	114.4235	10,857.00
19/04/2024	2046 On 07-November-24			Bond Future	115.02	114.9403	115.0173	114.9403	0.00
19/04/2024	2046 On 06-February-25			Bond Future	117.54	117.4655	117.5427	117.4655	0.00
19/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3533	3	4	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
19/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/04/2024	2046 On 08-May-25			Bond Future	117.83	117.7452	117.8311	117.7452	0.00
19/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4139	4	4	4	0.00
19/04/2024	2050 On 02-May-24			Bond Future	113.72	113.7332	113.7239	113.7332	11,423.00
19/04/2024	2050 On 01-August-24			Bond Future	113.92	113.9305	113.9197	113.9305	10,327.00
19/04/2024	2050 On 07-November-24			Bond Future	116.63	116.6457	116.6336	116.6457	0.00
19/04/2024	2050 On 06-February-25			Bond Future	116.82	116.8355	116.8217	116.8355	0.00
19/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1222	1	1	1	0.00
19/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/04/2024	2050 On 08-May-25			Bond Future	119.36	119.3666	119.3592	119.3666	0.00
19/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
19/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1801	2	2	2	0.00
19/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	AL37 On 02-May-24			Index Future	925.05	929.4390	925.0500	929.4390	0.00
19/04/2024	AL37 On 01-August-24			Index Future	945.23	949.7300	945.2330	949.7300	0.00
19/04/2024	AL37 On 07-November-24			Index Future	967.51	972.1240	967.5140	972.1240	0.00
19/04/2024	AL37 On 06-February-25			Index Future	988.55	993.2710	988.5470	993.2710	0.00
19/04/2024	AL37 On 08-May-25			Index Future	1009.83	1014.5970	1009.8270	1014.5970	0.00
19/04/2024	AL7T On 02-May-24			Index Future	1062.85	1068.3410	1062.8520	1068.3410	0.00
19/04/2024	AL7T On 01-August-24			Index Future	1086.04	1091.6650	1086.0420	1091.6650	0.00
19/04/2024	AL7T On 07-November-24			Index Future	1111.64	1117.4060	1111.6420	1117.4060	0.00
19/04/2024	AL7T On 06-February-25			Index Future	1135.81	1141.7130	1135.8090	1141.7130	0.00
19/04/2024	AL7T On 08-May-25			Index Future	1160.26	1166.2260	1160.2580	1166.2260	0.00
19/04/2024	ALBI On 02-May-24			Index Future	927.60	931.3320	927.5960	931.3320	90.00
19/04/2024	ALBI On 01-August-24			Index Future	947.84	951.6650	947.8350	951.6650	1.00
19/04/2024	ALBI On 07-November-24			Index Future	970.18	974.1040	970.1770	974.1040	16.00
19/04/2024	ALBI On 06-February-25			Index Future	991.27	995.2940	991.2690	995.2940	0.00
19/04/2024	ALBI On 08-May-25			Index Future	1012.61	1016.6630	1012.6070	1016.6630	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
19/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	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
19/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	ES33 On 02-May-24			Bond Future	13.14	71.4728	71.1849	71.4728	0.00
19/04/2024	ES33 On 01-August-24			Bond Future	13.31	73.0509	72.7557	73.0509	0.00
19/04/2024	ES33 On 07-November-24			Bond Future	13.51	70.9885	70.6858	70.9885	0.00
19/04/2024	ES33 On 06-February-25			Bond Future	13.72	72.5472	72.2369	72.5472	0.00
19/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
19/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1495	1	1	1	0.00
19/04/2024	ES33 On 08-May-25			Bond Future	13.94	70.3132	70.0003	70.3132	0.00
19/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
19/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4772	4	5	4	0.00
19/04/2024	ES42 On 02-May-24			Bond Future	13.43	67.3198	67.1065	67.3198	0.00
19/04/2024	ES42 On 01-August-24			Bond Future	13.58	68.8062	68.5874	68.8062	0.00
19/04/2024	ES42 On 07-November-24			Bond Future	13.76	66.1774	65.9528	66.1774	0.00
19/04/2024	ES42 On 06-February-25			Bond Future	13.92	67.6295	67.3991	67.6295	0.00
19/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
19/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	994	1	1	1	0.00
19/04/2024	ES42 On 08-May-25			Bond Future	14.11	64.8242	64.5927	64.8242	0.00
19/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
19/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4038	4	4	4	0.00
19/04/2024	GOVI On 02-May-24			GOVI	913.66	917.4210	913.6610	917.4210	313.00
19/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/04/2024	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
19/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	373290	34	37	34	0.00
19/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	373190	34	37	34	0.00
19/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	373090	34	37	34	0.00
19/04/2024	GOVI On 01-August-24			GOVI	933.60	937.4510	933.5960	937.4510	423.00
19/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	97940	6	10	6	0.00
19/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	97840	6	10	6	0.00
19/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	97740	6	10	6	0.00
19/04/2024	GOVI On 07-November-24			GOVI	955.60	959.5550	955.6020	959.5550	0.00
19/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	68120	11	7	11	0.00
19/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	68020	11	7	11	0.00
19/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	68220	11	7	11	0.00
19/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 06-February-25			GOVI	976.38	980.4290	976.3770	980.4290	0.00
19/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	43770	8	4	8	0.00
19/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 08-May-25			GOVI	997.39	1001.4780	997.3940	1001.4780	0.00
19/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
19/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	246060	21	25	21	0.00
19/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2024	IGOV On 02-May-24			Index Future	344.49	344.4940	344.4910	344.4940	203.00
19/04/2024	IGOV On 01-August-24			Index Future	352.09	352.1000	352.0930	352.1000	371.00
19/04/2024	IGOV On 07-November-24			Index Future	360.48	360.4920	360.4820	360.4920	16.00
19/04/2024	IGOV On 06-February-25			Index Future	368.40	368.4160	368.4010	368.4160	0.00
19/04/2024	IGOV On 08-May-25			Index Future	376.41	376.4050	376.4110	376.4050	0.00
19/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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19/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
19/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	91.6450	91.6470	91.6450	0.00
19/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6430	91.6480	91.6430	0.00
19/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.39	91.6070	91.6070	91.6070	0.00
19/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.39	91.6100	91.6150	91.6100	0.00
19/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.6070	91.6070	91.6070	0.00
19/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.39	91.6060	91.6060	91.6060	0.00
19/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.40	91.5870	91.5970	91.5870	0.00
19/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7100	91.7000	91.7100	0.00
19/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.28	91.7220	91.7220	91.7220	0.00
19/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.34	91.6570	91.6570	91.6570	0.00
19/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.34	91.6570	91.6570	91.6570	0.00
19/04/2024	R035 On 02-May-24			Bond Future	12.38	81.4121	81.0397	81.4121	143,634.00
19/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6273	6	6	6	0.00
19/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6162	6	6	6	0.00
19/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6217	6	6	6	0.00
19/04/2024	R035 On 01-August-24			Bond Future	12.51	83.1895	82.8079	83.1895	70,934.00
19/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	518	1	1	1	0.00
19/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	530	1	1	1	0.00
19/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	506	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
19/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3658	4	4	4	0.00
19/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3556	4	4	4	0.00
19/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	988	1	1	1	7,500.00
19/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	950	1	1	1	8,650.00
19/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4165	4	4	4	0.00
19/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4085	4	4	4	0.00
19/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4125	4	4	4	0.00
19/04/2024	R035 On 07-November-24			Bond Future	12.67	80.6348	80.2436	80.6348	14,838.00
19/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1513	2	2	2	0.00
19/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1532	2	2	2	0.00
19/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1493	2	1	2	0.00
19/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4279	5	4	5	0.00
19/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1552	2	2	2	1,000.00
19/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1673	2	2	2	1,000.00
19/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3862	4	4	4	0.00
19/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3953	4	4	4	0.00
19/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3892	4	4	4	0.00
19/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3922	4	4	4	0.00
19/04/2024	R035 On 06-February-25			Bond Future	12.84	82.3872	81.9865	82.3872	0.00
19/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2140	2	2	2	0.00
19/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4174	4	4	4	0.00
19/04/2024	R035 On 08-May-25			Bond Future	13.01	79.6353	79.2307	79.6353	0.00
19/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1171	1	1	1	0.00
19/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7067	6	7	6	0.00
19/04/2024	R053 On 02-May-24			Bond Future	12.93	91.7017	91.2959	91.7017	5,189.00
19/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1328	2	1	2	0.00
19/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1287	2	1	2	0.00
19/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1371	2	1	2	0.00
19/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	651	1	1	1	0.00
19/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	702	1	1	1	0.00
19/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	676	1	1	1	0.00
19/04/2024	R053 On 01-August-24			Bond Future	13.07	93.7037	93.2878	93.7037	0.00
19/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2972	3	3	3	0.00
19/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3009	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
19/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2934	3	3	3	0.00
19/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2510	2	3	2	0.00
19/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2453	2	2	2	0.00
19/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2481	2	2	2	0.00
19/04/2024	R053 On 07-November-24			Bond Future	13.22	90.0400	89.6136	90.0400	0.00
19/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2282	3	2	3	0.00
19/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2254	3	2	3	0.00
19/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2311	3	2	3	0.00
19/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5061	5	5	5	0.00
19/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5142	5	5	5	0.00
19/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5101	5	5	5	0.00
19/04/2024	R053 On 06-February-25			Bond Future	13.37	91.9960	91.5591	91.9960	0.00
19/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3065	3	3	3	0.00
19/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5886	6	6	6	0.00
19/04/2024	R053 On 08-May-25			Bond Future	13.52	88.0935	87.6526	88.0935	0.00
19/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2390	2	2	2	0.00
19/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8304	8	8	8	0.00
19/04/2024	R186 On 02-May-24			Bond Future	9.41	106.5573	106.4163	106.5573	61,712.00
19/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	788	1	1	1	2,030.00
19/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2258	2	2	2	0.00
19/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	1	0	0	0	2,030.00
19/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	53	0	0	0	0.00
19/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3311	3	3	3	0.00
19/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3359	3	3	3	0.00
19/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3335	3	3	3	0.00
19/04/2024	R186 On 01-August-24			Bond Future	9.48	103.5757	103.4303	103.5757	54,414.00
19/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	73	0	0	0	0.00
19/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	70	0	0	0	0.00
19/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	76	0	0	0	0.00
19/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1731	2	2	2	0.00
19/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1769	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
19/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1750	2	2	2	0.00
19/04/2024	R186 On 07-November-24			Bond Future	9.56	106.0173	105.8677	106.0173	34,925.00
19/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	484	1	0	1	0.00
19/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	492	1	0	1	0.00
19/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	475	1	0	1	0.00
19/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1291	1	1	1	0.00
19/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1271	1	1	1	0.00
19/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1281	1	1	1	0.00
19/04/2024	R186 On 06-February-25			Bond Future	9.67	103.0056	102.8514	103.0056	0.00
19/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	446	0	0	0	0.00
19/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1533	1	2	1	0.00
19/04/2024	R186 On 08-May-25			Bond Future	9.84	105.2115	105.0601	105.2115	0.00
19/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	194	0	0	0	0.00
19/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2232	2	2	2	0.00
19/04/2024	R202 On 02-May-24			Bond Future	257.84	257.8580	257.8363	257.8580	460.00
19/04/2024	R202 On 01-August-24			Bond Future	258.43	258.4517	258.4264	258.4517	441.00
19/04/2024	R202 On 07-November-24			Bond Future	264.58	264.6111	264.5832	264.6111	0.00
19/04/2024	R202 On 06-February-25			Bond Future	265.15	265.1790	265.1473	265.1790	0.00
19/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1643	2	2	2	0.00
19/04/2024	R202 On 08-May-25			Bond Future	270.91	270.9246	270.9074	270.9246	0.00
19/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1403	1	1	1	0.00
19/04/2024	R209 On 02-May-24			Bond Future	12.47	62.8535	62.5486	62.8535	9,370.00
19/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6108	6	6	6	0.00
19/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6008	6	6	6	0.00
19/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6058	6	6	6	0.00
19/04/2024	R209 On 01-August-24			Bond Future	12.60	64.2258	63.9133	64.2258	10,172.00
19/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	368	0	0	0	0.00
19/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	377	0	0	0	0.00
19/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	358	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
19/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4040	4	4	4	0.00
19/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3965	4	4	4	0.00
19/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4003	4	4	4	0.00
19/04/2024	R209 On 07-November-24			Bond Future	12.74	62.5825	62.2623	62.5825	5,237.00
19/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1230	1	1	1	0.00
19/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1214	1	1	1	0.00
19/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1247	1	1	1	0.00
19/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3472	3	3	3	0.00
19/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3528	3	4	3	0.00
19/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3500	3	3	3	0.00
19/04/2024	R209 On 06-February-25			Bond Future	12.88	63.9424	63.6144	63.9424	0.00
19/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1865	2	2	2	0.00
19/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3758	3	4	3	0.00
19/04/2024	R209 On 08-May-25			Bond Future	13.04	62.1553	61.8239	62.1553	0.00
19/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1121	1	1	1	0.00
19/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6077	5	6	5	0.00
19/04/2024	R210 On 02-May-24			Bond Future	233.10	233.2094	233.1001	233.2094	110.00
19/04/2024	R210 On 01-August-24			Bond Future	238.24	238.3586	238.2439	238.3586	823.00
19/04/2024	R210 On 07-November-24			Bond Future	240.57	240.6888	240.5696	240.6888	0.00
19/04/2024	R210 On 06-February-25			Bond Future	245.85	245.9774	245.8524	245.9774	0.00
19/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6242	6	6	6	0.00
19/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/04/2024	R210 On 08-May-25			Bond Future	247.76	247.8741	247.7605	247.8741	0.00
19/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	269	0	0	0	0.00
19/04/2024	R213 On 02-May-24			Bond Future	11.31	81.6628	81.1960	81.6628	22,809.00
19/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4212	4	4	4	0.00
19/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4298	4	4	4	0.00
19/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4255	4	4	4	0.00
19/04/2024	R213 On 01-August-24			Bond Future	11.42	83.4457	82.9675	83.4457	11,411.00
19/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	553	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
19/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	542	1	1	1	0.00
19/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	530	1	1	1	0.00
19/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2782	2	3	2	0.00
19/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2753	2	3	2	0.00
19/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2724	2	3	2	0.00
19/04/2024	R213 On 07-November-24			Bond Future	11.56	81.8512	81.3612	81.8512	10,002.00
19/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1366	2	1	2	0.00
19/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1383	2	1	2	0.00
19/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1349	2	1	2	0.00
19/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2715	2	3	2	0.00
19/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2671	2	3	2	0.00
19/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2693	2	3	2	0.00
19/04/2024	R213 On 06-February-25			Bond Future	11.72	83.6304	83.1286	83.6304	0.00
19/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1780	2	2	2	0.00
19/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3148	3	3	3	0.00
19/04/2024	R213 On 08-May-25			Bond Future	11.88	81.8603	81.3525	81.8603	0.00
19/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	747	1	1	1	0.00
19/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5784	5	6	5	0.00
19/04/2024	R214 On 02-May-24			Bond Future	12.75	58.5149	58.3171	58.5149	16,429.00
19/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3312	4	3	4	0.00
19/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	936	1	1	1	0.00
19/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	12	0	0	0	8,000.00
19/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	15	0	0	0	5,110.00
19/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2833	3	3	3	0.00
19/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	391	0	0	0	13,110.00
19/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2927	3	3	3	0.00
19/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	15	0	0	0	13,110.00
19/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6239	6	6	6	0.00
19/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6134	6	6	6	0.00
19/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6187	6	6	6	0.00
19/04/2024	R214 On 01-August-24			Bond Future	12.87	59.7924	59.5896	59.7924	6,352.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	472	1	0	1	0.00
19/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	450	1	0	1	0.00
19/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	461	1	0	1	0.00
19/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3661	4	4	4	0.00
19/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3698	4	4	4	0.00
19/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3624	3	4	3	0.00
19/04/2024	R214 On 07-November-24			Bond Future	13.00	57.8946	57.6865	57.8946	245.00
19/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1507	2	2	2	0.00
19/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1488	2	1	2	0.00
19/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1526	2	2	2	0.00
19/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3231	3	3	3	0.00
19/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3284	3	3	3	0.00
19/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3257	3	3	3	0.00
19/04/2024	R214 On 06-February-25			Bond Future	13.14	59.1528	58.9394	59.1528	0.00
19/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1880	2	2	2	0.00
19/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3781	4	4	4	0.00
19/04/2024	R214 On 08-May-25			Bond Future	13.29	57.1118	56.8973	57.1118	0.00
19/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1520	1	2	1	0.00
19/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5437	5	5	5	0.00
19/04/2024	R248 On 02-May-24			Bond Future	12.97	71.0452	70.7031	71.0452	33,440.00
19/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
19/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	26	0	0	0	0.00
19/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1364	2	1	2	0.00
19/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	360	0	0	0	0.00
19/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3166	3	3	3	0.00
19/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9313	9	9	9	0.00
19/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8917	9	9	9	0.00
19/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8786	8	9	8	0.00
19/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8852	9	9	9	0.00
19/04/2024	R248 On 01-August-24			Bond Future	13.10	72.5962	72.2458	72.5962	237,337.00
19/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	449	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
19/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	460	1	0	1	0.00
19/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	437	1	0	1	0.00
19/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4830	5	5	5	0.00
19/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4737	5	5	5	0.00
19/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4784	5	5	5	0.00
19/04/2024	R248 On 07-November-24			Bond Future	13.25	69.8554	69.4961	69.8554	100.00
19/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1686	2	2	2	0.00
19/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1708	2	2	2	0.00
19/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1664	2	2	2	0.00
19/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4125	4	4	4	0.00
19/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4060	4	4	4	0.00
19/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4092	4	4	4	0.00
19/04/2024	R248 On 06-February-25			Bond Future	13.40	71.3733	71.0053	71.3733	0.00
19/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1735	2	2	2	0.00
19/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5346	5	5	5	0.00
19/04/2024	R248 On 08-May-25			Bond Future	13.55	68.4487	68.0768	68.4487	0.00
19/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1733	1	2	1	0.00
19/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6713	6	7	6	0.00
19/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00