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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/04/2024 TO: 26/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/04/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/04/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/04/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/04/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/04/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/04/2024	2025 On 02-May-24			Bond Future	179.30		179.2623	179.3023	179.2623	1,379.00
26/04/2024	2025 On 01-August-24			Bond Future	181.40		181.3709	181.4029	181.3709	5,540.00
26/04/2024	2025 On 07-November-24			Bond Future	185.73		185.6945	185.7308	185.6945	4,944.00
26/04/2024	2029 On 02-May-24			Bond Future	128.46		128.3303	128.4626	128.3303	318.00
26/04/2024	2029 On 01-August-24			Bond Future	131.29		131.1609	131.2898	131.1609	8,481.00
26/04/2024	2029 On 07-November-24			Bond Future	133.02		132.8812	133.0158	132.8812	0.00
26/04/2024	2029 On 06-February-25			Bond Future	135.94		135.8017	135.9380	135.8017	0.00
26/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3538		3	4	3	0.00
26/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
26/04/2024	2029 On 08-May-25			Bond Future	137.46		137.3160	137.4629	137.3160	0.00
26/04/2024	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
26/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	387	1	0	1	0.00
26/04/2024	2030 On 02-May-24			Bond Future	10.73	90.0372	90.6506	90.0372	53,044.00
26/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0	0	0	0	1,000.00
26/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4574	4	5	4	0.00
26/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
26/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	547	0	1	0	1,080.00
26/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6160	6	6	6	0.00
26/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	151	0	0	0	500.00
26/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1534	1	2	1	500.00
26/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8845	8	9	8	0.00
26/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
26/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	17	0	0	0	0.00
26/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	567	1	1	1	0.00
26/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
26/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	183	1	0	1	0.00
26/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2241	3	2	3	0.00
26/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0	0	0	0	1,000.00
26/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4279	5	4	5	0.00
26/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3580	4	4	4	0.00
26/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3662	4	4	4	0.00
26/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3621	4	4	4	0.00
26/04/2024	2030 On 01-August-24			Bond Future	10.84	87.9950	88.6173	87.9950	115,990.00
26/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	589	0	1	0	0.00
26/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	578	0	1	0	0.00
26/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	601	0	1	0	0.00
26/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	413	0	0	0	600.00
26/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1073	1	1	1	600.00
26/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2421	2	2	2	0.00
26/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	673	1	1	1	600.00
26/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2816	3	3	3	0.00
26/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1559	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
26/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2308	3	2	3	0.00
26/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2361	3	2	3	0.00
26/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2334	3	2	3	0.00
26/04/2024	2030 On 07-November-24			Bond Future	10.96	90.0695	90.7083	90.0695	33,476.00
26/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1457	1	1	1	0.00
26/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1440	1	1	1	0.00
26/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1474	1	1	1	0.00
26/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	724	1	1	1	600.00
26/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1390	1	1	1	600.00
26/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4106	4	4	4	0.00
26/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	753	1	1	1	600.00
26/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2296	3	2	3	0.00
26/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3481	4	3	4	0.00
26/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2197	3	2	3	0.00
26/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2236	3	2	3	0.00
26/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2216	3	2	3	0.00
26/04/2024	2030 On 06-February-25			Bond Future	11.09	88.0173	88.6691	88.0173	0.00
26/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1482	1	1	1	0.00
26/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2919	3	3	3	0.00
26/04/2024	2030 On 08-May-25			Bond Future	11.25	89.9086	90.5798	89.9086	0.00
26/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	546	0	1	0	0.00
26/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1336	1	1	1	2,280.00
26/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4511	4	5	4	0.00
26/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3528	3	4	3	0.00
26/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	875	1	1	1	1,640.00
26/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1526	2	2	2	1,640.00
26/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4062	5	4	5	0.00
26/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1166	1	1	1	2,280.00
26/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3216	4	3	4	0.00
26/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5063	6	5	6	0.00
26/04/2024	2032 On 02-May-24			Bond Future	11.61	83.0248	83.7554	83.0248	112,256.00
26/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00

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26/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
26/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
26/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5560	5	6	5	0.00
26/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1032	1	1	1	0.00
26/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	8	0	0	0	0.00
26/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
26/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	52	0	0	0	1,550.00
26/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
26/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7381	7	7	7	0.00
26/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
26/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	1	0	0	0	500.00
26/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6700	6	7	6	0.00
26/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	23	0	0	0	0.00
26/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
26/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1511	2	2	2	17,000.00
26/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6162	7	6	7	0.00
26/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
26/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2370	3	2	3	0.00
26/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
26/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1220	2	1	2	0.00
26/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4455	5	4	5	0.00
26/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1820	3	2	3	500.00
26/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4842	6	5	6	0.00
26/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	126	0	0	0	500.00
26/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0	0	0	0	1,000.00
26/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4745	5	5	5	0.00
26/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3452	4	3	4	0.00
26/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5866	7	6	7	0.00
26/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4987	6	5	6	0.00
26/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4890	6	5	6	0.00
26/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4939	6	5	6	0.00
26/04/2024	2032 On 01-August-24			Bond Future	11.73	84.8355	85.5779	84.8355	99,651.00
26/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	572	0	1	0	0.00
26/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	585	0	1	0	0.00
26/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	560	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
26/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1361	1	1	1	600.00
26/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3245	3	3	3	0.00
26/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	536	0	1	0	600.00
26/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3995	3	4	3	0.00
26/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	557	1	1	1	11,000.00
26/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1908	2	2	2	0.00
26/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	769	1	1	1	600.00
26/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3334	4	3	4	0.00
26/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3267	4	3	4	0.00
26/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3200	4	3	4	0.00
26/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3233	4	3	4	0.00
26/04/2024	2032 On 07-November-24			Bond Future	11.88	82.6682	83.4298	82.6682	52,526.00
26/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1463	1	1	1	0.00
26/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1482	1	1	1	0.00
26/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1446	1	1	1	0.00
26/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6629	6	7	6	0.00
26/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1771	1	2	1	1,615.00
26/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	890	1	1	1	600.00
26/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1711	1	2	1	600.00
26/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5300	5	5	5	0.00
26/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	902	1	1	1	600.00
26/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2875	3	3	3	0.00
26/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4261	5	4	5	0.00
26/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	625	1	1	1	1,615.00
26/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2805	3	3	3	0.00
26/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3220	4	3	4	0.00
26/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3168	4	3	4	0.00
26/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3194	4	3	4	0.00
26/04/2024	2032 On 06-February-25			Bond Future	12.03	84.4649	85.2423	84.4649	0.00
26/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2080	2	2	2	0.00
26/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3385	4	3	4	0.00
26/04/2024	2032 On 08-May-25			Bond Future	12.20	82.1138	82.9128	82.1138	0.00
26/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	713	1	1	1	0.00
26/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6105	7	6	7	0.00

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26/04/2024	2033 On 02-May-24			Bond Future	120.46	120.4396	120.4562	120.4396	767.00
26/04/2024	2033 On 01-August-24			Bond Future	123.11	123.0961	123.1072	123.0961	7,742.00
26/04/2024	2033 On 07-November-24			Bond Future	124.54	124.5262	124.5400	124.5262	0.00
26/04/2024	2033 On 06-February-25			Bond Future	127.28	127.2632	127.2760	127.2632	0.00
26/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2336	2	2	2	0.00
26/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
26/04/2024	2033 On 08-May-25			Bond Future	128.51	128.4908	128.5111	128.4908	0.00
26/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2109	2	2	2	0.00
26/04/2024	2037 On 02-May-24			Bond Future	12.60	75.5761	76.5697	75.5761	41,607.00
26/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6143	7	6	7	0.00
26/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6257	7	6	7	0.00
26/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6200	7	6	7	0.00
26/04/2024	2037 On 01-August-24			Bond Future	12.74	72.9682	73.9797	72.9682	191,889.00
26/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	636	0	1	0	0.00
26/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	622	0	1	0	0.00
26/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	650	0	1	0	1,383.00
26/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5578	5	6	5	0.00
26/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3240	2	3	2	0.00
26/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1150	1	1	1	1,383.00
26/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	496	1	0	1	1,383.00
26/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3864	5	4	5	0.00
26/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3942	5	4	5	0.00
26/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3903	5	4	5	0.00
26/04/2024	2037 On 07-November-24			Bond Future	12.89	74.6883	75.7252	74.6883	9,175.00
26/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1937	1	2	1	0.00
26/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1914	1	2	1	0.00
26/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1959	1	2	1	0.00
26/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3427	4	3	4	0.00
26/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3482	4	3	4	0.00
26/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3455	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	2037 On 06-February-25			Bond Future	13.04	72.0506	73.1094	72.0506	0.00
26/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2437	2	2	2	0.00
26/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3789	4	4	4	0.00
26/04/2024	2037 On 08-May-25			Bond Future	13.21	73.5977	74.6837	73.5977	3,975.00
26/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1202	1	1	1	0.00
26/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3505	3	4	3	7,500.00
26/04/2024	2037 On 08-May-25	12.55	Call	Bond Future	1682	1	2	1	15,000.00
26/04/2024	2037 On 08-May-25	13.30	Call	Bond Future	3372	3	3	3	7,500.00
26/04/2024	2037 On 08-May-25	12.55	Put	Bond Future	4842	6	5	6	0.00
26/04/2024	2037 On 08-May-25	13.30	Put	Bond Future	2941	3	3	3	0.00
26/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2843	4	3	4	0.00
26/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5870	7	6	7	0.00
26/04/2024	2038 On 02-May-24			Bond Future	131.16	130.9199	131.1577	130.9199	2,095.00
26/04/2024	2038 On 01-August-24			Bond Future	131.97	131.7314	131.9680	131.7314	3,564.00
26/04/2024	2038 On 07-November-24			Bond Future	135.12	134.8716	135.1165	134.8716	1,615.00
26/04/2024	2038 On 06-February-25			Bond Future	135.96	135.7083	135.9573	135.7083	0.00
26/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	727	0	1	0	0.00
26/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
26/04/2024	2038 On 08-May-25			Bond Future	138.92	138.6589	138.9209	138.6589	0.00
26/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	759	1	1	1	0.00
26/04/2024	2040 On 02-May-24			Bond Future	12.78	75.8273	76.9830	75.8273	91,295.00
26/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6772	8	7	8	0.00
26/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6650	8	7	8	0.00
26/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6711	8	7	8	0.00
26/04/2024	2040 On 01-August-24			Bond Future	12.92	72.9745	74.1517	72.9745	44,509.00
26/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	722	0	1	0	0.00
26/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	738	0	1	0	0.00
26/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	707	0	1	0	0.00
26/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	647	0	1	0	680.00
26/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1912	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
26/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3854	3	4	3	0.00
26/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2109	1	2	1	7,500.00
26/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4148	5	4	5	0.00
26/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1020	1	1	1	680.00
26/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1968	2	2	2	0.00
26/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2139	3	2	3	680.00
26/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3982	5	4	5	0.00
26/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3901	5	4	5	0.00
26/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3941	5	4	5	0.00
26/04/2024	2040 On 07-November-24			Bond Future	13.07	74.6946	75.9011	74.6946	80,938.00
26/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2237	2	2	2	0.00
26/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2262	2	2	2	0.00
26/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2212	2	2	2	0.00
26/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3414	4	3	4	0.00
26/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3359	4	3	4	0.00
26/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3387	4	3	4	0.00
26/04/2024	2040 On 06-February-25			Bond Future	13.22	71.8064	73.0385	71.8064	14.00
26/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2655	2	3	2	0.00
26/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4042	5	4	5	0.00
26/04/2024	2040 On 08-May-25			Bond Future	13.38	73.3479	74.6110	73.3479	3,900.00
26/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1569	2	2	2	0.00
26/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3400	3	3	3	7,500.00
26/04/2024	2040 On 08-May-25	13.50	Call	Bond Future	3595	3	4	3	7,500.00
26/04/2024	2040 On 08-May-25	12.75	Call	Bond Future	1787	1	2	1	15,000.00
26/04/2024	2040 On 08-May-25	13.50	Put	Bond Future	3023	4	3	4	0.00
26/04/2024	2040 On 08-May-25	12.75	Put	Bond Future	5035	6	5	6	0.00
26/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3172	4	3	4	0.00
26/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5457	7	5	7	0.00
26/04/2024	2044 On 02-May-24			Bond Future	12.87	72.0083	73.0297	72.0083	57,933.00
26/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	936	0	1	0	0.00
26/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	25	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
26/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	243	0	0	0	0.00
26/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	876	2	1	2	10,030.00
26/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2035	3	2	3	4,200.00
26/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	234	1	0	1	10,030.00
26/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6918	8	7	8	0.00
26/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7043	8	7	8	0.00
26/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6981	8	7	8	0.00
26/04/2024	2044 On 01-August-24			Bond Future	13.00	69.1974	70.2375	69.1974	119,488.00
26/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	522	0	1	0	0.00
26/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	510	0	1	0	0.00
26/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	534	0	1	0	0.00
26/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4394	5	4	5	0.00
26/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4484	5	4	5	0.00
26/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4439	5	4	5	0.00
26/04/2024	2044 On 07-November-24			Bond Future	13.15	70.8285	71.8946	70.8285	234.00
26/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2215	2	2	2	0.00
26/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2191	2	2	2	0.00
26/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2240	2	2	2	0.00
26/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3420	4	3	4	0.00
26/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3476	4	3	4	0.00
26/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3448	4	3	4	0.00
26/04/2024	2044 On 06-February-25			Bond Future	13.29	67.9815	69.0702	67.9815	0.00
26/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2592	2	3	2	0.00
26/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3981	5	4	5	0.00
26/04/2024	2044 On 08-May-25			Bond Future	13.45	69.4408	70.5571	69.4408	0.00
26/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1615	2	2	2	0.00
26/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5382	7	5	7	0.00
26/04/2024	2046 On 02-May-24			Bond Future	112.08	112.6641	112.0841	112.6641	10,949.00
26/04/2024	2046 On 01-August-24			Bond Future	114.55	115.1492	114.5510	115.1492	12,200.00
26/04/2024	2046 On 07-November-24			Bond Future	115.07	115.6841	115.0738	115.6841	5,116.00
26/04/2024	2046 On 06-February-25			Bond Future	117.60	118.2264	117.6015	118.2264	0.00
26/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3591	4	4	4	0.00
26/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
26/04/2024	2046 On 08-May-25			Bond Future	117.90	118.5347	117.9031	118.5347	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
26/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4067	3	4	3	0.00
26/04/2024	2050 On 02-May-24			Bond Future	113.32	112.9223	113.3166	112.9223	10,505.00
26/04/2024	2050 On 01-August-24			Bond Future	113.50	113.0992	113.4966	113.0992	11,395.00
26/04/2024	2050 On 07-November-24			Bond Future	116.20	115.7954	116.2044	115.7954	4,227.00
26/04/2024	2050 On 06-February-25			Bond Future	116.39	115.9697	116.3868	115.9697	0.00
26/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	787	0	1	0	0.00
26/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
26/04/2024	2050 On 08-May-25			Bond Future	118.92	118.4909	118.9238	118.4909	0.00
26/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
26/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2236	3	2	3	0.00
26/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	AL37 On 02-May-24			Index Future	927.06	920.4860	927.0580	920.4860	0.00
26/04/2024	AL37 On 01-August-24			Index Future	947.23	940.5600	947.2320	940.5600	0.00
26/04/2024	AL37 On 07-November-24			Index Future	969.59	962.7430	969.5880	962.7430	0.00
26/04/2024	AL37 On 06-February-25			Index Future	990.67	983.6890	990.6710	983.6890	0.00
26/04/2024	AL37 On 08-May-25			Index Future	1012.07	1004.8820	1012.0670	1004.8820	0.00
26/04/2024	AL7T On 02-May-24			Index Future	1069.83	1058.2830	1069.8310	1058.2830	0.00
26/04/2024	AL7T On 01-August-24			Index Future	1093.11	1081.3630	1093.1120	1081.3630	0.00
26/04/2024	AL7T On 07-November-24			Index Future	1118.91	1106.8660	1118.9110	1106.8660	0.00
26/04/2024	AL7T On 06-February-25			Index Future	1143.24	1130.9480	1143.2410	1130.9480	0.00
26/04/2024	AL7T On 08-May-25			Index Future	1167.93	1155.3140	1167.9320	1155.3140	0.00
26/04/2024	ALBI On 02-May-24			Index Future	934.10	924.8330	934.0960	924.8330	15.00
26/04/2024	ALBI On 01-August-24			Index Future	954.42	945.0020	954.4240	945.0020	76.00
26/04/2024	ALBI On 07-November-24			Index Future	976.95	967.2900	976.9500	967.2900	16.00
26/04/2024	ALBI On 06-February-25			Index Future	998.19	988.3340	998.1920	988.3340	0.00
26/04/2024	ALBI On 08-May-25			Index Future	1019.75	1009.6280	1019.7510	1009.6280	0.00
26/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	ES33 On 02-May-24			Bond Future	12.99	70.9813	71.8156	70.9813	0.00
26/04/2024	ES33 On 01-August-24			Bond Future	13.16	72.5469	73.3961	72.5469	0.00
26/04/2024	ES33 On 07-November-24			Bond Future	13.35	70.4731	71.3440	70.4731	0.00
26/04/2024	ES33 On 06-February-25			Bond Future	13.55	72.0207	72.9101	72.0207	0.00
26/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
26/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	821	2	1	2	0.00
26/04/2024	ES33 On 08-May-25			Bond Future	13.76	69.7809	70.6939	69.7809	0.00
26/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
26/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4078	5	4	5	0.00
26/04/2024	ES42 On 02-May-24			Bond Future	13.26	66.9117	67.9578	66.9117	0.00
26/04/2024	ES42 On 01-August-24			Bond Future	13.40	68.3876	69.4534	68.3876	0.00
26/04/2024	ES42 On 07-November-24			Bond Future	13.57	65.7492	66.8418	65.7492	0.00
26/04/2024	ES42 On 06-February-25			Bond Future	13.73	67.1924	68.3083	67.1924	0.00
26/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
26/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	85	1	0	1	0.00
26/04/2024	ES42 On 08-May-25			Bond Future	13.90	64.3828	65.5270	64.3828	0.00
26/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
26/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3104	4	3	4	0.00
26/04/2024	GOVI On 02-May-24			GOVI	919.95	910.8860	919.9470	910.8860	6.00
26/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	310430	40	31	40	0.00
26/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	310330	40	31	40	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
26/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	310230	40	31	40	0.00
26/04/2024	GOVI On 01-August-24			GOVI	939.97	930.7510	939.9660	930.7510	727.00
26/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	34240	13	3	13	0.00
26/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	34140	13	3	13	0.00
26/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	34040	13	3	13	0.00
26/04/2024	GOVI On 07-November-24			GOVI	962.15	952.7020	962.1510	952.7020	0.00
26/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	133610	4	13	4	0.00
26/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	133510	4	13	4	0.00
26/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	133710	4	13	4	0.00
26/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 06-February-25			GOVI	983.07	973.4300	983.0720	973.4300	0.00
26/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	110720	1	11	1	0.00
26/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 08-May-25			GOVI	1004.30	994.4020	1004.3040	994.4020	0.00
26/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
26/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	176960	28	18	28	0.00
26/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2024	IGOV On 02-May-24			Index Future	344.49	344.3960	344.4890	344.3960	20.00
26/04/2024	IGOV On 01-August-24			Index Future	352.07	351.9920	352.0710	351.9920	586.00
26/04/2024	IGOV On 07-November-24			Index Future	360.47	360.3840	360.4710	360.3840	16.00
26/04/2024	IGOV On 06-February-25			Index Future	368.39	368.3070	368.3910	368.3070	0.00
26/04/2024	IGOV On 08-May-25			Index Future	376.43	376.3220	376.4270	376.3220	0.00
26/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
26/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6400	91.6600	91.6400	0.00
26/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6200	91.6600	91.6200	0.00
26/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6200	91.6600	91.6200	0.00
26/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6200	91.6600	91.6200	0.00
26/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.36	91.5800	91.6400	91.5800	0.00
26/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.5700	91.6400	91.5700	0.00
26/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.5400	91.6200	91.5400	0.00
26/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.5300	91.6300	91.5300	0.00
26/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.5700	91.6800	91.5700	0.00
26/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.5400	91.6500	91.5400	0.00
26/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.5300	91.6200	91.5300	0.00
26/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.5300	91.6200	91.5300	0.00
26/04/2024	R035 On 02-May-24			Bond Future	12.24	80.7342	81.7296	80.7342	115,684.00
26/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5583	7	6	7	0.00
26/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5472	6	5	6	0.00
26/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5527	7	6	7	0.00
26/04/2024	R035 On 01-August-24			Bond Future	12.37	82.4948	83.5080	82.4948	74,181.00
26/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	694	0	1	0	0.00
26/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	709	0	1	0	0.00
26/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	679	0	1	0	0.00
26/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	4172	3	4	3	0.00
26/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	4063	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
26/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1458	1	1	1	5,100.00
26/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2316	3	2	3	0.00
26/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	795	1	1	1	7,500.00
26/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	764	1	1	1	8,650.00
26/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3638	4	4	4	0.00
26/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3564	4	4	4	0.00
26/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3601	4	4	4	0.00
26/04/2024	R035 On 07-November-24			Bond Future	12.52	79.9243	80.9630	79.9243	90,250.00
26/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1860	1	2	1	0.00
26/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1882	1	2	1	0.00
26/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1838	1	2	1	0.00
26/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4827	4	5	4	0.00
26/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1905	1	2	1	1,000.00
26/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1501	2	2	2	1,000.00
26/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3495	4	3	4	0.00
26/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3579	4	4	4	0.00
26/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3523	4	4	4	0.00
26/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3551	4	4	4	0.00
26/04/2024	R035 On 06-February-25			Bond Future	12.68	81.6616	82.7221	81.6616	0.00
26/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2454	2	2	2	0.00
26/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3753	4	4	4	0.00
26/04/2024	R035 On 08-May-25			Bond Future	12.84	78.9004	79.9886	78.9004	0.00
26/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1049	1	1	1	0.00
26/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6188	7	6	7	0.00
26/04/2024	R053 On 02-May-24			Bond Future	12.72	91.3217	92.7684	91.3217	5,189.00
26/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2217	1	2	1	0.00
26/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2157	1	2	1	0.00
26/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2277	1	2	1	0.00
26/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	85	0	0	0	0.00
26/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	100	0	0	0	0.00
26/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	92	0	0	0	0.00
26/04/2024	R053 On 01-August-24			Bond Future	12.85	93.3133	94.7870	93.3133	0.00
26/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3907	3	4	3	0.00
26/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3950	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
26/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3864	3	4	3	0.00
26/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	1941	2	2	2	0.00
26/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	1895	2	2	2	0.00
26/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	1918	2	2	2	0.00
26/04/2024	R053 On 07-November-24			Bond Future	12.99	89.6408	91.1512	89.6408	0.00
26/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3103	2	3	2	0.00
26/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3069	2	3	2	0.00
26/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3137	2	3	2	0.00
26/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4349	5	4	5	0.00
26/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4420	5	4	5	0.00
26/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4385	5	4	5	0.00
26/04/2024	R053 On 06-February-25			Bond Future	13.13	91.5885	93.1309	91.5885	0.00
26/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3869	3	4	3	0.00
26/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5118	6	5	6	0.00
26/04/2024	R053 On 08-May-25			Bond Future	13.27	87.6845	89.2655	87.6845	0.00
26/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2751	2	3	2	0.00
26/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7053	8	7	8	0.00
26/04/2024	R186 On 02-May-24			Bond Future	9.47	106.0788	106.2690	106.0788	48,372.00
26/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	607	0	1	0	2,030.00
26/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2110	2	2	2	0.00
26/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
26/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	20	0	0	0	0.00
26/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3458	4	3	4	0.00
26/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3506	4	4	4	0.00
26/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3482	4	3	4	0.00
26/04/2024	R186 On 01-August-24			Bond Future	9.55	103.0843	103.2736	103.0843	85,367.00
26/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	45	0	0	0	0.00
26/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	44	0	0	0	0.00
26/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	46	0	0	0	0.00
26/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1859	2	2	2	0.00
26/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1899	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
26/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1879	2	2	2	0.00
26/04/2024	R186 On 07-November-24			Bond Future	9.64	105.5149	105.7107	105.5149	34,925.00
26/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	380	0	0	0	0.00
26/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	388	0	0	0	0.00
26/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	373	0	0	0	0.00
26/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1346	2	1	2	0.00
26/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1323	1	1	1	0.00
26/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1334	2	1	2	0.00
26/04/2024	R186 On 06-February-25			Bond Future	9.77	102.4928	102.6919	102.4928	0.00
26/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	326	0	0	0	0.00
26/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1574	2	2	2	0.00
26/04/2024	R186 On 08-May-25			Bond Future	9.95	104.6959	104.9055	104.6959	0.00
26/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	170	0	0	0	0.00
26/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2362	3	2	3	0.00
26/04/2024	R202 On 02-May-24			Bond Future	257.97	257.5280	257.9679	257.5280	0.00
26/04/2024	R202 On 01-August-24			Bond Future	258.55	258.1085	258.5458	258.1085	441.00
26/04/2024	R202 On 07-November-24			Bond Future	264.71	264.2616	264.7144	264.2616	460.00
26/04/2024	R202 On 06-February-25			Bond Future	265.29	264.8279	265.2881	264.8279	0.00
26/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1502	2	2	2	0.00
26/04/2024	R202 On 08-May-25			Bond Future	271.07	270.5863	271.0719	270.5863	0.00
26/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1238	2	1	2	0.00
26/04/2024	R209 On 02-May-24			Bond Future	12.33	62.3218	63.1960	62.3218	7,345.00
26/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5460	6	5	6	0.00
26/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5360	6	5	6	0.00
26/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5410	6	5	6	0.00
26/04/2024	R209 On 01-August-24			Bond Future	12.45	63.6809	64.5711	63.6809	11,530.00
26/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	506	0	1	0	0.00
26/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	518	0	1	0	0.00
26/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	495	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
26/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3519	4	4	4	0.00
26/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3448	4	3	4	0.00
26/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3484	4	3	4	0.00
26/04/2024	R209 On 07-November-24			Bond Future	12.58	62.0252	62.9376	62.0252	5,237.00
26/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1604	1	2	1	0.00
26/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1585	1	2	1	0.00
26/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1623	1	2	1	0.00
26/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3173	4	3	4	0.00
26/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3224	4	3	4	0.00
26/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3199	4	3	4	0.00
26/04/2024	R209 On 06-February-25			Bond Future	12.72	63.3732	64.3049	63.3732	0.00
26/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2151	2	2	2	0.00
26/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3354	4	3	4	0.00
26/04/2024	R209 On 08-May-25			Bond Future	12.87	61.5787	62.5342	61.5787	0.00
26/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1020	1	1	1	0.00
26/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5266	6	5	6	0.00
26/04/2024	R210 On 02-May-24			Bond Future	233.13	233.1069	233.1318	233.1069	0.00
26/04/2024	R210 On 01-August-24			Bond Future	238.26	238.2485	238.2626	238.2485	1,336.00
26/04/2024	R210 On 07-November-24			Bond Future	240.60	240.5779	240.5970	240.5779	0.00
26/04/2024	R210 On 06-February-25			Bond Future	245.88	245.8651	245.8823	245.8651	0.00
26/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6272	6	6	6	0.00
26/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
26/04/2024	R210 On 08-May-25			Bond Future	247.81	247.7829	247.8145	247.7829	0.00
26/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	215	0	0	0	0.00
26/04/2024	R213 On 02-May-24			Bond Future	11.26	80.7412	81.4004	80.7412	18,567.00
26/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4007	5	4	5	0.00
26/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4094	5	4	5	0.00
26/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4050	5	4	5	0.00
26/04/2024	R213 On 01-August-24			Bond Future	11.37	82.5020	83.1716	82.5020	24,579.00
26/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	611	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
26/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	599	0	1	0	0.00
26/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	587	0	1	0	0.00
26/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2635	3	3	3	0.00
26/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2606	3	3	3	0.00
26/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2577	3	3	3	0.00
26/04/2024	R213 On 07-November-24			Bond Future	11.51	80.8858	81.5728	80.8858	10,002.00
26/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1458	1	1	1	0.00
26/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1475	1	1	1	0.00
26/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1441	1	1	1	0.00
26/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2596	3	3	3	0.00
26/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2552	3	3	3	0.00
26/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2574	3	3	3	0.00
26/04/2024	R213 On 06-February-25			Bond Future	11.66	82.6443	83.3455	82.6443	0.00
26/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1825	2	2	2	0.00
26/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2976	3	3	3	0.00
26/04/2024	R213 On 08-May-25			Bond Future	11.81	80.8594	81.5804	80.8594	0.00
26/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	648	1	1	1	0.00
26/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5457	6	5	6	0.00
26/04/2024	R214 On 02-May-24			Bond Future	12.58	58.1289	59.0890	58.1289	12,822.00
26/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4070	3	4	3	0.00
26/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1376	1	1	1	0.00
26/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	6	0	0	0	8,000.00
26/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	8	0	0	0	5,110.00
26/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2055	3	2	3	0.00
26/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	59	0	0	0	13,110.00
26/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2149	3	2	3	0.00
26/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	0	0	0	0	13,110.00
26/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5467	6	5	6	0.00
26/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5363	6	5	6	0.00
26/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5415	6	5	6	0.00
26/04/2024	R214 On 01-August-24			Bond Future	12.69	59.3966	60.3748	59.3966	9,274.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	709	0	1	0	0.00
26/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	680	0	1	0	0.00
26/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	694	0	1	0	0.00
26/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3109	4	3	4	0.00
26/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3143	4	3	4	0.00
26/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3076	4	3	4	0.00
26/04/2024	R214 On 07-November-24			Bond Future	12.82	57.4898	58.4923	57.4898	1,770.00
26/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1892	1	2	1	0.00
26/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1871	1	2	1	0.00
26/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1914	1	2	1	0.00
26/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2813	3	3	3	0.00
26/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2861	3	3	3	0.00
26/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2837	3	3	3	0.00
26/04/2024	R214 On 06-February-25			Bond Future	12.95	58.7395	59.7631	58.7395	0.00
26/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2278	2	2	2	0.00
26/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3355	4	3	4	0.00
26/04/2024	R214 On 08-May-25			Bond Future	13.09	56.6942	57.7433	56.6942	0.00
26/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1391	1	1	1	0.00
26/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4462	6	4	6	0.00
26/04/2024	R248 On 02-May-24			Bond Future	12.76	70.7485	71.8439	70.7485	23,428.00
26/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
26/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	30	0	0	0	0.00
26/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2178	1	2	1	0.00
26/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	33	0	0	0	0.00
26/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2029	3	2	3	0.00
26/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8172	9	8	9	0.00
26/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7777	9	8	9	0.00
26/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7645	9	8	9	0.00
26/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7711	9	8	9	0.00
26/04/2024	R248 On 01-August-24			Bond Future	12.88	72.2914	73.4072	72.2914	245,579.00
26/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	748	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
26/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	765	0	1	0	0.00
26/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	732	0	1	0	0.00
26/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3963	5	4	5	0.00
26/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3880	5	4	5	0.00
26/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3921	5	4	5	0.00
26/04/2024	R248 On 07-November-24			Bond Future	13.02	69.5438	70.6873	69.5438	11,080.00
26/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2306	2	2	2	0.00
26/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2332	2	2	2	0.00
26/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2280	2	2	2	0.00
26/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3550	4	4	4	0.00
26/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3493	4	3	4	0.00
26/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3522	4	4	4	0.00
26/04/2024	R248 On 06-February-25			Bond Future	13.16	71.0553	72.2230	71.0553	0.00
26/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2252	2	2	2	0.00
26/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4646	5	5	5	0.00
26/04/2024	R248 On 08-May-25			Bond Future	13.30	68.1292	69.3263	68.1292	0.00
26/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1864	2	2	2	0.00
26/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5594	7	6	7	0.00
26/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00