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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/03/2024 TO: 04/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	2025 On 02-May-24			Bond Future	179.11	179.1106	179.1066	179.1106	9,015.00
04/03/2024	2025 On 01-August-24			Bond Future	181.25	181.2551	181.2511	181.2551	0.00
04/03/2024	2025 On 07-November-24			Bond Future	185.56	185.5609	185.5573	185.5609	75.00
04/03/2024	2029 On 02-May-24			Bond Future	129.04	129.0521	129.0371	129.0521	7,165.00
04/03/2024	2029 On 01-August-24			Bond Future	131.90	131.9174	131.9022	131.9174	728.00
04/03/2024	2029 On 07-November-24			Bond Future	133.64	133.6532	133.6380	133.6532	66.00
04/03/2024	2029 On 06-February-25			Bond Future	136.52	136.5344	136.5194	136.5344	0.00
04/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4119	4	4	4	0.00
04/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
04/03/2024	2029 On 08-May-25			Bond Future	137.95	137.9627	137.9480	137.9627	0.00
04/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	98	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
04/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
04/03/2024	2030 On 02-May-24			Bond Future	10.17	92.8442	92.8686	92.8442	130,653.00
04/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	424	0	0	0	0.00
04/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	412	0	0	0	0.00
04/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	437	0	0	0	0.00
04/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1009	1	1	1	1,000.00
04/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6805	7	7	7	0.00
04/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	250	0	0	0	1,000.00
04/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2853	3	3	3	1,080.00
04/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8380	8	8	8	0.00
04/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2221	2	2	2	500.00
04/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3873	4	4	4	500.00
04/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11063	11	11	11	0.00
04/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
04/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	138	0	0	0	0.00
04/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	418	0	0	0	0.00
04/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
04/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	272	0	0	0	0.00
04/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1032	1	1	1	0.00
04/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	13	0	0	0	1,000.00
04/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2311	2	2	2	0.00
04/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1799	2	2	2	0.00
04/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1855	2	2	2	0.00
04/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1827	2	2	2	0.00
04/03/2024	2030 On 01-August-24			Bond Future	10.24	90.8775	90.9024	90.8775	0.00
04/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1897	2	2	2	0.00
04/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1874	2	2	2	0.00
04/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1919	2	2	2	0.00
04/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1341	1	1	1	0.00
04/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1372	1	1	1	0.00
04/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1356	1	1	1	0.00
04/03/2024	2030 On 07-November-24			Bond Future	10.32	93.0124	93.0381	93.0124	1,650.00
04/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2986	3	3	3	0.00
04/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2962	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
04/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3010	3	3	3	0.00
04/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1403	1	1	1	0.00
04/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1428	1	1	1	0.00
04/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1415	1	1	1	0.00
04/03/2024	2030 On 06-February-25			Bond Future	10.43	90.9847	91.0114	90.9847	0.00
04/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2662	3	3	3	0.00
04/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1757	2	2	2	0.00
04/03/2024	2030 On 08-May-25			Bond Future	10.56	92.8617	92.8894	92.8617	0.00
04/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1312	1	1	1	0.00
04/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3520	4	4	4	0.00
04/03/2024	2032 On 02-May-24			Bond Future	11.01	86.4252	86.4788	86.4252	126,473.00
04/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	273	0	0	0	0.00
04/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	284	0	0	0	0.00
04/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	262	0	0	0	0.00
04/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	120	0	0	0	1,000.00
04/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	764	1	1	1	1,000.00
04/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8304	8	8	8	0.00
04/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3854	4	4	4	0.00
04/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1686	2	2	2	0.00
04/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	295	0	0	0	500.00
04/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2142	2	2	2	1,550.00
04/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	397	0	0	0	1,550.00
04/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10109	10	10	10	0.00
04/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	319	0	0	0	500.00
04/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1331	1	1	1	500.00
04/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9432	9	9	9	0.00
04/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1909	2	2	2	0.00
04/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	90	0	0	0	8,500.00
04/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	674	1	1	1	17,000.00
04/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3528	4	4	4	0.00
04/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	9	0	0	0	500.00
04/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	977	1	1	1	0.00
04/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	5	0	0	0	1,550.00
04/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	586	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
04/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2129	2	2	2	0.00
04/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	775	1	1	1	500.00
04/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2413	2	2	2	0.00
04/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	224	0	0	0	500.00
04/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	20	0	0	0	1,000.00
04/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2340	2	2	2	0.00
04/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1493	2	1	2	0.00
04/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3263	3	3	3	0.00
04/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2526	3	3	3	0.00
04/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2450	3	2	3	0.00
04/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2488	3	2	3	0.00
04/03/2024	2032 On 01-August-24			Bond Future	11.11	88.3232	88.3780	88.3232	0.00
04/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2032	2	2	2	0.00
04/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2057	2	2	2	0.00
04/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2007	2	2	2	0.00
04/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1913	2	2	2	0.00
04/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1872	2	2	2	0.00
04/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1892	2	2	2	0.00
04/03/2024	2032 On 07-November-24			Bond Future	11.22	86.2311	86.2875	86.2311	1,130.00
04/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3179	3	3	3	0.00
04/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3206	3	3	3	0.00
04/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3152	3	3	3	0.00
04/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9273	9	9	9	0.00
04/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3622	4	4	4	1,615.00
04/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	410	0	0	0	1,615.00
04/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1798	2	2	2	0.00
04/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2069	2	2	2	0.00
04/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2035	2	2	2	0.00
04/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2052	2	2	2	0.00
04/03/2024	2032 On 06-February-25			Bond Future	11.35	88.0679	88.1259	88.0679	0.00
04/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3500	3	4	3	0.00
04/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1922	2	2	2	0.00
04/03/2024	2032 On 08-May-25			Bond Future	11.50	85.7205	85.7800	85.7205	0.00
04/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1660	2	2	2	0.00
04/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4185	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	2033 On 02-May-24			Bond Future	121.21	121.0771	121.2098	121.0771	2,064.00
04/03/2024	2033 On 01-August-24			Bond Future	123.90	123.7655	123.9012	123.7655	5,737.00
04/03/2024	2033 On 07-November-24			Bond Future	125.35	125.2109	125.3502	125.2109	0.00
04/03/2024	2033 On 06-February-25			Bond Future	128.05	127.9103	128.0530	127.9103	0.00
04/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3113	3	3	3	0.00
04/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/03/2024	2033 On 08-May-25			Bond Future	129.20	129.0577	129.2041	129.0577	0.00
04/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
04/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1416	2	1	2	0.00
04/03/2024	2037 On 02-May-24			Bond Future	12.17	78.8535	78.7523	78.8535	73,358.00
04/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	192	0	0	0	0.00
04/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	185	0	0	0	0.00
04/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	199	0	0	0	0.00
04/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4160	4	4	4	0.00
04/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4259	4	4	4	0.00
04/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4209	4	4	4	0.00
04/03/2024	2037 On 01-August-24			Bond Future	12.30	76.3292	76.2257	76.3292	84,501.00
04/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1853	2	2	2	0.00
04/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1828	2	2	2	0.00
04/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1878	2	2	2	1,383.00
04/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7784	8	8	8	0.00
04/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5284	5	5	5	0.00
04/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	948	1	1	1	1,383.00
04/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	456	0	0	0	1,383.00
04/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2846	3	3	3	0.00
04/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2902	3	3	3	0.00
04/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2874	3	3	3	0.00
04/03/2024	2037 On 07-November-24			Bond Future	12.43	78.1219	78.0162	78.1219	9,175.00
04/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3612	4	4	4	0.00
04/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3583	4	4	4	0.00
04/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3641	4	4	4	0.00
04/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2818	3	3	3	0.00
04/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2860	3	3	3	0.00
04/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2839	3	3	3	0.00

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04/03/2024	2037 On 06-February-25			Bond Future	12.57	75.5255	75.4179	75.5255	0.00
04/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3679	4	4	4	0.00
04/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2721	3	3	3	0.00
04/03/2024	2037 On 08-May-25			Bond Future	12.73	77.0815	76.9720	77.0815	0.00
04/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2400	2	2	2	0.00
04/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4780	5	5	5	0.00
04/03/2024	2038 On 02-May-24			Bond Future	132.33	133.5388	132.3263	133.5388	5,122.00
04/03/2024	2038 On 01-August-24			Bond Future	133.20	134.4423	133.2030	134.4423	0.00
04/03/2024	2038 On 07-November-24			Bond Future	136.37	137.6359	136.3674	137.6359	0.00
04/03/2024	2038 On 06-February-25			Bond Future	137.19	138.4895	137.1943	138.4895	0.00
04/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1964	3	2	3	0.00
04/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
04/03/2024	2038 On 08-May-25			Bond Future	140.06	141.3849	140.0633	141.3849	0.00
04/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	383	2	0	2	0.00
04/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
04/03/2024	2040 On 02-May-24			Bond Future	12.49	78.7512	78.5883	78.7512	146,556.00
04/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	121	0	0	0	0.00
04/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	126	0	0	0	0.00
04/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	116	0	0	0	0.00
04/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5283	5	5	5	0.00
04/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5171	5	5	5	0.00
04/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5227	5	5	5	0.00
04/03/2024	2040 On 01-August-24			Bond Future	12.61	75.9741	75.8077	75.9741	3,312.00
04/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1772	2	2	2	0.00
04/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1797	2	2	2	0.00
04/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1747	2	2	2	0.00
04/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3367	3	3	3	0.00
04/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3304	3	3	3	0.00
04/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3335	3	3	3	0.00
04/03/2024	2040 On 07-November-24			Bond Future	12.75	77.7584	77.5883	77.7584	8,677.00
04/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3701	4	4	4	0.00
04/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3731	4	4	4	0.00
04/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3671	4	4	4	0.00
04/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3186	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
04/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3141	3	3	3	0.00
04/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3164	3	3	3	0.00
04/03/2024	2040 On 06-February-25			Bond Future	12.89	74.9035	74.7300	74.9035	0.00
04/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3519	4	4	4	0.00
04/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3215	3	3	3	0.00
04/03/2024	2040 On 08-May-25			Bond Future	13.05	76.4460	76.2693	76.4460	0.00
04/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2713	3	3	3	0.00
04/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4943	5	5	5	0.00
04/03/2024	2044 On 02-May-24			Bond Future	12.59	74.7277	74.5644	74.7277	79,376.00
04/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	105	0	0	0	0.00
04/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	100	0	0	0	0.00
04/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	109	0	0	0	0.00
04/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1349	1	1	1	0.00
04/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2106	2	2	2	0.00
04/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	3008	3	3	3	0.00
04/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	772	1	1	1	10,030.00
04/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1204	1	1	1	10,030.00
04/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1824	2	2	2	4,200.00
04/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5493	5	5	5	0.00
04/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5609	5	6	5	0.00
04/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5551	5	6	5	0.00
04/03/2024	2044 On 01-August-24			Bond Future	12.71	71.9875	71.8206	71.9875	37,227.00
04/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1423	2	1	2	0.00
04/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1401	1	1	1	0.00
04/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1445	2	1	2	0.00
04/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3722	4	4	4	0.00
04/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3792	4	4	4	0.00
04/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3757	4	4	4	0.00
04/03/2024	2044 On 07-November-24			Bond Future	12.84	73.6782	73.5075	73.6782	0.00
04/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3670	4	4	4	0.00
04/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3640	4	4	4	0.00
04/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3700	4	4	4	0.00
04/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3266	3	3	3	0.00
04/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3313	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
04/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3289	3	3	3	0.00
04/03/2024	2044 On 06-February-25			Bond Future	12.98	70.8615	70.6876	70.8615	0.00
04/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3442	4	3	4	0.00
04/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3214	3	3	3	0.00
04/03/2024	2044 On 08-May-25			Bond Future	13.13	72.3205	72.1433	72.3205	0.00
04/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2794	3	3	3	0.00
04/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	4976	5	5	5	0.00
04/03/2024	2046 On 02-May-24			Bond Future	113.53	113.7187	113.5329	113.7187	16,115.00
04/03/2024	2046 On 01-August-24			Bond Future	116.05	116.2436	116.0538	116.2436	0.00
04/03/2024	2046 On 07-November-24			Bond Future	116.61	116.8079	116.6139	116.8079	0.00
04/03/2024	2046 On 06-February-25			Bond Future	119.13	119.3252	119.1273	119.3252	0.00
04/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5117	5	5	5	0.00
04/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/03/2024	2046 On 08-May-25			Bond Future	119.37	119.5752	119.3739	119.5752	0.00
04/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
04/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2596	2	3	2	0.00
04/03/2024	2050 On 02-May-24			Bond Future	115.16	115.5604	115.1588	115.5604	14,107.00
04/03/2024	2050 On 01-August-24			Bond Future	115.42	115.8300	115.4197	115.8300	0.00
04/03/2024	2050 On 07-November-24			Bond Future	118.16	118.5815	118.1616	118.5815	0.00
04/03/2024	2050 On 06-February-25			Bond Future	118.35	118.7820	118.3535	118.7820	0.00
04/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2753	3	3	3	0.00
04/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
04/03/2024	2050 On 08-May-25			Bond Future	120.83	121.2649	120.8280	121.2649	0.00
04/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
04/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	332	0	0	0	0.00
04/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	AL37 On 02-May-24			Index Future	951.60	951.1800	951.6000	951.1800	0.00
04/03/2024	AL37 On 01-August-24			Index Future	972.50	972.0690	972.4990	972.0690	0.00
04/03/2024	AL37 On 07-November-24			Index Future	995.37	994.9230	995.3720	994.9230	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
04/03/2024	AL37 On 06-February-25			Index Future	1016.63	1016.1610	1016.6300	1016.1610	0.00
04/03/2024	AL37 On 08-May-25			Index Future	1037.72	1037.2270	1037.7200	1037.2270	0.00
04/03/2024	AL7T On 02-May-24			Index Future	1102.19	1102.3830	1102.1860	1102.3830	0.00
04/03/2024	AL7T On 01-August-24			Index Future	1126.39	1126.5930	1126.3930	1126.5930	0.00
04/03/2024	AL7T On 07-November-24			Index Future	1152.89	1153.0800	1152.8850	1153.0800	0.00
04/03/2024	AL7T On 06-February-25			Index Future	1177.51	1177.6940	1177.5080	1177.6940	0.00
04/03/2024	AL7T On 08-May-25			Index Future	1201.93	1202.1090	1201.9340	1202.1090	0.00
04/03/2024	ALBI On 02-May-24			Index Future	955.71	956.3550	955.7100	956.3550	94.00
04/03/2024	ALBI On 01-August-24			Index Future	976.70	977.3580	976.7000	977.3580	0.00
04/03/2024	ALBI On 07-November-24			Index Future	999.67	1000.3360	999.6710	1000.3360	0.00
04/03/2024	ALBI On 06-February-25			Index Future	1021.02	1021.6890	1021.0210	1021.6890	0.00
04/03/2024	ALBI On 08-May-25			Index Future	1042.20	1042.8700	1042.2020	1042.8700	0.00
04/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
04/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	ES33 On 02-May-24			Bond Future	12.58	73.6569	73.5742	73.6569	0.00
04/03/2024	ES33 On 01-August-24			Bond Future	12.72	75.2923	75.2078	75.2923	0.00
04/03/2024	ES33 On 07-November-24			Bond Future	12.90	73.2775	73.1912	73.2775	0.00
04/03/2024	ES33 On 06-February-25			Bond Future	13.08	74.8549	74.7671	74.8549	0.00
04/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1036	1	1	1	0.00
04/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
04/03/2024	ES33 On 08-May-25			Bond Future	13.29	72.6141	72.5247	72.6141	0.00
04/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
04/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2247	2	2	2	0.00
04/03/2024	ES42 On 02-May-24			Bond Future	13.13	68.7526	68.5792	68.7526	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
04/03/2024	ES42 On 01-August-24			Bond Future	13.27	70.2791	70.1019	70.2791	0.00
04/03/2024	ES42 On 07-November-24			Bond Future	13.43	67.6794	67.4981	67.6794	0.00
04/03/2024	ES42 On 06-February-25			Bond Future	13.59	69.1341	68.9493	69.1341	0.00
04/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	556	1	1	1	0.00
04/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/03/2024	ES42 On 08-May-25			Bond Future	13.77	66.3070	66.1187	66.3070	0.00
04/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
04/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2512	2	3	2	0.00
04/03/2024	GOVI On 02-May-24			GOVI	941.79	942.3630	941.7900	942.3630	725.00
04/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	92000	9	9	9	0.00
04/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	91900	9	9	9	0.00
04/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	91800	9	9	9	0.00
04/03/2024	GOVI On 01-August-24			GOVI	962.48	963.0590	962.4750	963.0590	0.00
04/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	191050	20	19	20	0.00
04/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	190950	20	19	20	0.00
04/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	190850	20	19	20	0.00
04/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 07-November-24			GOVI	985.11	985.7010	985.1110	985.7010	0.00
04/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	363210	37	36	37	0.00
04/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	363110	37	36	37	0.00
04/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	363310	37	36	37	0.00
04/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 06-February-25			GOVI	1006.15	1006.7420	1006.1510	1006.7420	0.00
04/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	341510	35	34	35	0.00
04/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/03/2024	GOVI On 08-May-25			GOVI	1027.02	1027.6130	1027.0230	1027.6130	0.00
04/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	50230	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
04/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2024	IGOV On 02-May-24			Index Future	347.60	348.4350	347.6010	348.4350	593.00
04/03/2024	IGOV On 01-August-24			Index Future	355.32	356.1720	355.3200	356.1720	0.00
04/03/2024	IGOV On 07-November-24			Index Future	363.77	364.6340	363.7650	364.6340	0.00
04/03/2024	IGOV On 06-February-25			Index Future	371.62	372.4980	371.6150	372.4980	0.00
04/03/2024	IGOV On 08-May-25			Index Future	379.40	380.3000	379.4030	380.3000	0.00
04/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/03/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
04/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6350	91.6490	91.6350	0.00
04/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6610	91.6420	91.6610	0.00
04/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6720	91.6710	91.6720	0.00
04/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6800	91.6860	91.6800	0.00
04/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.25	91.7040	91.7550	91.7040	0.00
04/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.24	91.7430	91.7650	91.7430	0.00
04/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.7820	91.9370	91.7820	0.00
04/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.0120	92.2440	92.0120	0.00
04/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.1320	92.3750	92.1320	0.00
04/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.2030	92.4770	92.2030	0.00
04/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.2010	92.4250	92.2010	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
04/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.64	92.1300	92.3630	92.1300	0.00
04/03/2024	R035 On 02-May-24			Bond Future	11.75	84.3530	84.2505	84.3530	160,734.00
04/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	349	0	0	0	0.00
04/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	361	0	0	0	0.00
04/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	338	0	0	0	0.00
04/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3400	3	3	3	0.00
04/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3312	3	3	3	0.00
04/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3356	3	3	3	0.00
04/03/2024	R035 On 01-August-24			Bond Future	11.86	86.2055	86.1008	86.2055	0.00
04/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2170	2	2	2	0.00
04/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2198	2	2	2	0.00
04/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2143	2	2	2	0.00
04/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2509	2	3	2	0.00
04/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2460	2	2	2	0.00
04/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2484	2	2	2	0.00
04/03/2024	R035 On 07-November-24			Bond Future	11.99	83.7156	83.6087	83.7156	14,838.00
04/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3732	4	4	4	0.00
04/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3762	4	4	4	0.00
04/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3703	4	4	4	0.00
04/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2798	3	3	3	0.00
04/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2757	3	3	3	0.00
04/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2777	3	3	3	0.00
04/03/2024	R035 On 06-February-25			Bond Future	12.13	85.4995	85.3906	85.4995	0.00
04/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3874	4	4	4	0.00
04/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2504	2	3	2	0.00
04/03/2024	R035 On 08-May-25			Bond Future	12.28	82.7499	82.6392	82.7499	0.00
04/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2325	2	2	2	0.00
04/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4813	5	5	5	0.00
04/03/2024	R053 On 02-May-24			Bond Future	12.44	95.1287	94.7982	95.1287	5,189.00
04/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4776	5	5	5	0.00
04/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4721	5	5	5	0.00
04/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4831	5	5	5	0.00
04/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	609	1	1	1	0.00
04/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	634	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
04/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	621	1	1	1	0.00
04/03/2024	R053 On 01-August-24			Bond Future	12.55	97.2179	96.8802	97.2179	0.00
04/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5798	6	6	6	0.00
04/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5846	6	6	6	0.00
04/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5750	6	6	6	0.00
04/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1734	2	2	2	0.00
04/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1697	2	2	2	0.00
04/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1715	2	2	2	0.00
04/03/2024	R053 On 07-November-24			Bond Future	12.68	93.6295	93.2841	93.6295	0.00
04/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4804	5	5	5	0.00
04/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4764	5	5	5	0.00
04/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4844	5	5	5	0.00
04/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3923	4	4	4	0.00
04/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3983	4	4	4	0.00
04/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3953	4	4	4	0.00
04/03/2024	R053 On 06-February-25			Bond Future	12.81	95.6227	95.2704	95.6227	0.00
04/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4762	5	5	5	0.00
04/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3872	4	4	4	0.00
04/03/2024	R053 On 08-May-25			Bond Future	12.96	91.7247	91.3655	91.7247	0.00
04/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3786	4	4	4	0.00
04/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5988	6	6	6	0.00
04/03/2024	R186 On 02-May-24			Bond Future	8.97	107.4255	107.4388	107.4255	93,097.00
04/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	3	0	0	0	0.00
04/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	3	0	0	0	0.00
04/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	3	0	0	0	0.00
04/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1849	2	2	2	2,030.00
04/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3298	3	3	3	0.00
04/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	18	0	0	0	2,030.00
04/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	91	0	0	0	0.00
04/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2291	2	2	2	0.00
04/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2339	2	2	2	0.00
04/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2315	2	2	2	0.00
04/03/2024	R186 On 01-August-24			Bond Future	8.98	104.4764	104.4900	104.4764	0.00
04/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	467	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
04/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	457	0	0	0	0.00
04/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	476	0	0	0	0.00
04/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1073	1	1	1	0.00
04/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1097	1	1	1	0.00
04/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1085	1	1	1	0.00
04/03/2024	R186 On 07-November-24			Bond Future	8.99	106.9311	106.9453	106.9311	35,599.00
04/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1171	1	1	1	0.00
04/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1184	1	1	1	0.00
04/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1159	1	1	1	0.00
04/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	898	1	1	1	0.00
04/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	884	1	1	1	0.00
04/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	891	1	1	1	0.00
04/03/2024	R186 On 06-February-25			Bond Future	9.05	103.8944	103.9093	103.8944	0.00
04/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1053	1	1	1	0.00
04/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1083	1	1	1	0.00
04/03/2024	R186 On 08-May-25			Bond Future	9.17	106.0382	106.0540	106.0382	0.00
04/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	507	1	1	1	0.00
04/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1551	2	2	2	0.00
04/03/2024	R202 On 02-May-24			Bond Future	259.76	259.6780	259.7555	259.6780	4,848.00
04/03/2024	R202 On 01-August-24			Bond Future	260.45	260.3666	260.4458	260.3666	0.00
04/03/2024	R202 On 07-November-24			Bond Future	266.63	266.5515	266.6335	266.5515	6.00
04/03/2024	R202 On 06-February-25			Bond Future	267.17	267.0877	267.1723	267.0877	0.00
04/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	382	0	0	0	0.00
04/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
04/03/2024	R202 On 08-May-25			Bond Future	272.76	272.6721	272.7597	272.6721	0.00
04/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	450	0	0	0	0.00
04/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
04/03/2024	R209 On 02-May-24			Bond Future	11.88	65.3049	65.2148	65.3049	13,185.00
04/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	172	0	0	0	0.00
04/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	179	0	0	0	0.00
04/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	166	0	0	0	0.00
04/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3607	4	4	4	0.00
04/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3520	3	4	3	0.00
04/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3564	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	R209 On 01-August-24			Bond Future	11.98	66.7391	66.6471	66.7391	1,690.00
04/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1518	2	2	2	0.00
04/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1540	2	2	2	0.00
04/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1496	2	1	2	0.00
04/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2444	2	2	2	0.00
04/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2394	2	2	2	0.00
04/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2419	2	2	2	0.00
04/03/2024	R209 On 07-November-24			Bond Future	12.10	65.1501	65.0561	65.1501	5,237.00
04/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3041	3	3	3	0.00
04/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3016	3	3	3	0.00
04/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3067	3	3	3	0.00
04/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2498	2	2	2	0.00
04/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2536	3	3	3	0.00
04/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2517	2	3	2	0.00
04/03/2024	R209 On 06-February-25			Bond Future	12.23	66.5378	66.4422	66.5378	0.00
04/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3184	3	3	3	0.00
04/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2249	2	2	2	0.00
04/03/2024	R209 On 08-May-25			Bond Future	12.37	64.7557	64.6584	64.7557	0.00
04/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2085	2	2	2	0.00
04/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4206	4	4	4	0.00
04/03/2024	R210 On 02-May-24			Bond Future	233.40	233.4320	233.4048	233.4320	198.00
04/03/2024	R210 On 01-August-24			Bond Future	238.59	238.6149	238.5873	238.6149	300.00
04/03/2024	R210 On 07-November-24			Bond Future	240.93	240.9531	240.9255	240.9531	60.00
04/03/2024	R210 On 06-February-25			Bond Future	246.12	246.1465	246.1194	246.1465	0.00
04/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6509	7	7	7	0.00
04/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/03/2024	R210 On 08-May-25			Bond Future	247.87	247.8925	247.8659	247.8925	0.00
04/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
04/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	164	0	0	0	0.00
04/03/2024	R213 On 02-May-24			Bond Future	10.65	83.8508	83.8982	83.8508	25,824.00
04/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	436	0	0	0	0.00
04/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	423	0	0	0	0.00
04/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	450	0	0	0	0.00
04/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1959	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
04/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2018	2	2	2	0.00
04/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1988	2	2	2	0.00
04/03/2024	R213 On 01-August-24			Bond Future	10.73	85.6923	85.7408	85.6923	0.00
04/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2091	2	2	2	0.00
04/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2067	2	2	2	0.00
04/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2043	2	2	2	0.00
04/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1522	2	2	2	0.00
04/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1505	2	2	2	0.00
04/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1488	2	1	2	0.00
04/03/2024	R213 On 07-November-24			Bond Future	10.84	84.1445	84.1944	84.1445	10,002.00
04/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3203	3	3	3	0.00
04/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3228	3	3	3	0.00
04/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3178	3	3	3	0.00
04/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1710	2	2	2	0.00
04/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1683	2	2	2	0.00
04/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1697	2	2	2	0.00
04/03/2024	R213 On 06-February-25			Bond Future	10.96	85.9382	85.9895	85.9382	0.00
04/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3253	3	3	3	0.00
04/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1760	2	2	2	0.00
04/03/2024	R213 On 08-May-25			Bond Future	11.10	84.1531	84.2059	84.1531	0.00
04/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1581	2	2	2	0.00
04/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3765	4	4	4	0.00
04/03/2024	R214 On 02-May-24			Bond Future	12.33	60.4068	60.2431	60.4068	23,256.00
04/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	110	0	0	0	0.00
04/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	115	0	0	0	0.00
04/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	106	0	0	0	0.00
04/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5352	6	5	6	0.00
04/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2962	3	3	3	0.00
04/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	860	1	1	1	10,000.00
04/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	900	1	1	1	5,110.00
04/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1793	2	2	2	0.00
04/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	491	0	0	0	15,110.00
04/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1850	2	2	2	0.00
04/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	128	0	0	0	15,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4419	4	4	4	0.00
04/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4324	4	4	4	0.00
04/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4371	4	4	4	0.00
04/03/2024	R214 On 01-August-24			Bond Future	12.43	61.7334	61.5661	61.7334	0.00
04/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1508	2	2	2	0.00
04/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1466	2	1	2	0.00
04/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1487	2	1	2	0.00
04/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2710	3	3	3	0.00
04/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2737	3	3	3	0.00
04/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2684	3	3	3	0.00
04/03/2024	R214 On 07-November-24			Bond Future	12.55	59.8768	59.7058	59.8768	0.00
04/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3028	3	3	3	0.00
04/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3002	3	3	3	0.00
04/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3053	3	3	3	0.00
04/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2738	3	3	3	0.00
04/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2779	3	3	3	0.00
04/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2758	3	3	3	0.00
04/03/2024	R214 On 06-February-25			Bond Future	12.68	61.1526	60.9782	61.1526	0.00
04/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2918	3	3	3	0.00
04/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2781	3	3	3	0.00
04/03/2024	R214 On 08-May-25			Bond Future	12.81	59.1085	58.9307	59.1085	0.00
04/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2299	2	2	2	0.00
04/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4183	4	4	4	0.00
04/03/2024	R248 On 02-May-24			Bond Future	12.50	73.4316	73.2638	73.4316	245,790.00
04/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	60	0	0	0	0.00
04/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	63	0	0	0	0.00
04/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	57	0	0	0	0.00
04/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	42	0	0	0	0.00
04/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1312	1	1	1	0.00
04/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4046	4	4	4	0.00
04/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	482	0	0	0	0.00
04/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1891	2	2	2	0.00
04/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6795	7	7	7	0.00
04/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6414	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6288	6	6	6	0.00
04/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6351	6	6	6	0.00
04/03/2024	R248 On 01-August-24			Bond Future	12.61	75.0442	74.8728	75.0442	13,000.00
04/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1780	2	2	2	0.00
04/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1805	2	2	2	0.00
04/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1754	2	2	2	0.00
04/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3520	3	4	3	0.00
04/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3455	3	3	3	0.00
04/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3487	3	3	3	0.00
04/03/2024	R248 On 07-November-24			Bond Future	12.74	72.3555	72.1803	72.3555	0.00
04/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3645	4	4	4	0.00
04/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3675	4	4	4	0.00
04/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3615	4	4	4	0.00
04/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3392	3	3	3	0.00
04/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3343	3	3	3	0.00
04/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3368	3	3	3	0.00
04/03/2024	R248 On 06-February-25			Bond Future	12.88	73.8969	73.7182	73.8969	0.00
04/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2975	3	3	3	0.00
04/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3873	4	4	4	0.00
04/03/2024	R248 On 08-May-25			Bond Future	13.02	70.9705	70.7885	70.9705	0.00
04/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2794	3	3	3	0.00
04/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5062	5	5	5	0.00
04/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00