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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/06/2024 TO: 04/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	2025 On 01-August-24			Bond Future	181.83	181.8060	181.8327	181.8060	4,870.00
04/06/2024	2025 On 07-November-24			Bond Future	186.17	186.1438	186.1713	186.1438	4,944.00
04/06/2024	2029 On 01-August-24			Bond Future	130.51	130.3158	130.5116	130.3158	9,594.00
04/06/2024	2029 On 07-November-24			Bond Future	132.22	132.0200	132.2209	132.0200	62.00
04/06/2024	2029 On 06-February-25			Bond Future	135.16	134.9513	135.1570	134.9513	0.00
04/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2757	3	3	3	0.00
04/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
04/06/2024	2029 On 08-May-25			Bond Future	136.72	136.5065	136.7163	136.5065	0.00
04/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1134	1	1	1	0.00
04/06/2024	2029 On 07-August-25			Bond Future	139.63	139.4157	139.6306	139.4157	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
04/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2221	2	2	2	0.00
04/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
04/06/2024	2030 On 01-August-24			Bond Future	10.62	89.4030	89.4274	89.4030	118,829.00
04/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	662	1	1	1	0.00
04/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	677	1	1	1	0.00
04/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	647	1	1	1	0.00
04/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	436	0	0	0	600.00
04/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1276	1	1	1	600.00
04/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2880	3	3	3	0.00
04/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	322	0	0	0	600.00
04/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2029	2	2	2	0.00
04/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	952	1	1	1	0.00
04/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1621	2	2	2	0.00
04/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1574	2	2	2	0.00
04/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1597	2	2	2	0.00
04/06/2024	2030 On 07-November-24			Bond Future	10.73	91.5127	91.5377	91.5127	54,260.00
04/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1734	2	2	2	0.00
04/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1715	2	2	2	0.00
04/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1754	2	2	2	0.00
04/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	862	1	1	1	600.00
04/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1657	2	2	2	600.00
04/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4663	5	5	5	0.00
04/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	481	0	0	0	600.00
04/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1733	2	2	2	0.00
04/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2789	3	3	3	0.00
04/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1647	2	2	2	0.00
04/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1681	2	2	2	0.00
04/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1664	2	2	2	0.00
04/06/2024	2030 On 06-February-25			Bond Future	10.84	89.5125	89.5383	89.5125	0.00
04/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1802	2	2	2	0.00
04/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2370	2	2	2	0.00
04/06/2024	2030 On 08-May-25			Bond Future	10.97	91.4759	91.5024	91.4759	0.00
04/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	881	1	1	1	0.00
04/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4288	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
04/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1314	1	1	1	1,640.00
04/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1881	2	2	2	2,280.00
04/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5313	5	5	5	0.00
04/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1045	1	1	1	2,280.00
04/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2838	3	3	3	0.00
04/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1363	1	1	1	1,640.00
04/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3579	4	4	4	0.00
04/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4476	4	4	4	0.00
04/06/2024	2030 On 07-August-25			Bond Future	11.14	89.3908	89.4183	89.3908	0.00
04/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2552	3	3	3	0.00
04/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4626	5	5	5	0.00
04/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1539	2	2	2	1,054.00
04/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1564	2	2	2	1,054.00
04/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3705	4	4	4	0.00
04/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2664	3	3	3	0.00
04/06/2024	2032 On 01-August-24			Bond Future	11.47	86.7240	86.7301	86.7240	94,251.00
04/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	675	1	1	1	0.00
04/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	658	1	1	1	0.00
04/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	692	1	1	1	0.00
04/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4832	5	5	5	0.00
04/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1720	2	2	2	600.00
04/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3987	4	4	4	0.00
04/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	626	1	1	1	600.00
04/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1859	2	2	2	0.00
04/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1033	1	1	1	100.00
04/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1115	1	1	1	0.00
04/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	359	0	0	0	600.00
04/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2272	2	2	2	0.00
04/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	242	0	0	0	11,000.00
04/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2155	2	2	2	0.00
04/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2213	2	2	2	0.00
04/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2184	2	2	2	0.00
04/06/2024	2032 On 07-November-24			Bond Future	11.61	84.6028	84.6091	84.6028	52,889.00
04/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1858	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
04/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1880	2	2	2	0.00
04/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1836	2	2	2	0.00
04/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1147	1	1	1	600.00
04/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2154	2	2	2	600.00
04/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6147	6	6	6	0.00
04/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7515	8	8	8	0.00
04/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2226	2	2	2	1,615.00
04/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	332	0	0	0	1,615.00
04/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2081	2	2	2	0.00
04/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	569	1	1	1	600.00
04/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2139	2	2	2	0.00
04/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3338	3	3	3	0.00
04/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2431	2	2	2	0.00
04/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2388	2	2	2	0.00
04/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2410	2	2	2	0.00
04/06/2024	2032 On 06-February-25			Bond Future	11.74	86.4612	86.4677	86.4612	0.00
04/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2598	3	3	3	0.00
04/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2678	3	3	3	0.00
04/06/2024	2032 On 08-May-25			Bond Future	11.88	84.1902	84.1971	84.1902	0.00
04/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1399	1	1	1	0.00
04/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5507	6	6	6	0.00
04/06/2024	2032 On 07-August-25			Bond Future	12.05	85.9607	85.9682	85.9607	0.00
04/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3393	3	3	3	0.00
04/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3556	4	4	4	0.00
04/06/2024	2033 On 01-August-24			Bond Future	122.46	121.9673	122.4598	121.9673	7,742.00
04/06/2024	2033 On 07-November-24			Bond Future	123.88	123.3746	123.8790	123.3746	0.00
04/06/2024	2033 On 06-February-25			Bond Future	126.63	126.1140	126.6300	126.1140	0.00
04/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1690	1	2	1	0.00
04/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/06/2024	2033 On 08-May-25			Bond Future	127.90	127.3726	127.8994	127.3726	0.00
04/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2721	3	3	3	0.00
04/06/2024	2033 On 07-August-25			Bond Future	130.63	130.0872	130.6259	130.0872	0.00
04/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	1976	1	2	1	0.00

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04/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
04/06/2024	2037 On 01-August-24			Bond Future	12.59	74.9149	74.7417	74.9149	190,374.00
04/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	541	1	1	1	0.00
04/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	555	1	1	1	1,383.00
04/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	527	1	1	1	0.00
04/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6014	6	6	6	0.00
04/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3434	4	3	4	0.00
04/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	582	1	1	1	1,383.00
04/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	171	0	0	0	1,383.00
04/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	3084	3	3	3	0.00
04/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	3007	3	3	3	0.00
04/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	3046	3	3	3	0.00
04/06/2024	2037 On 07-November-24			Bond Future	12.73	76.6827	76.5053	76.6827	14,225.00
04/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2110	2	2	2	0.00
04/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2085	2	2	2	0.00
04/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2135	2	2	2	0.00
04/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2822	3	3	3	0.00
04/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2873	3	3	3	0.00
04/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2848	3	3	3	0.00
04/06/2024	2037 On 06-February-25			Bond Future	12.87	74.1059	73.9249	74.1059	0.00
04/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2902	3	3	3	0.00
04/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3437	3	3	3	0.00
04/06/2024	2037 On 08-May-25			Bond Future	13.02	75.7307	75.5459	75.7307	3,975.00
04/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2130	2	2	2	0.00
04/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4736	5	5	5	7,500.00
04/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2734	3	3	3	15,000.00
04/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4597	5	5	5	7,500.00
04/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3303	3	3	3	0.00
04/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	5031	5	5	5	0.00
04/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3212	3	3	3	0.00
04/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5936	6	6	6	0.00
04/06/2024	2037 On 07-August-25			Bond Future	13.20	73.0619	72.8735	73.0619	0.00
04/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3856	4	4	4	0.00
04/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4755	5	5	5	0.00

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04/06/2024	2038 On 01-August-24			Bond Future	130.59	130.4265	130.5945	130.4265	3,162.00
04/06/2024	2038 On 07-November-24			Bond Future	133.71	133.5382	133.7106	133.5382	425.00
04/06/2024	2038 On 06-February-25			Bond Future	134.55	134.3791	134.5544	134.3791	0.00
04/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	676	1	1	1	0.00
04/06/2024	2038 On 08-May-25			Bond Future	137.54	137.3588	137.5384	137.3588	0.00
04/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2142	2	2	2	0.00
04/06/2024	2038 On 07-August-25			Bond Future	138.30	138.1126	138.2958	138.1126	0.00
04/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1264	1	1	1	0.00
04/06/2024	2040 On 01-August-24			Bond Future	12.83	74.9501	74.6578	74.9501	41,551.00
04/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	555	1	1	1	0.00
04/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	540	1	1	1	0.00
04/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	570	1	1	1	0.00
04/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1989	2	2	2	7,500.00
04/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3888	4	4	4	0.00
04/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	485	1	0	1	680.00
04/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1777	2	2	2	0.00
04/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1498	1	1	1	680.00
04/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	3479	3	3	3	0.00
04/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	547	0	1	0	680.00
04/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1342	1	1	1	0.00
04/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3227	3	3	3	0.00
04/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	3310	3	3	3	0.00
04/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3268	3	3	3	0.00
04/06/2024	2040 On 07-November-24			Bond Future	12.97	76.7187	76.4195	76.7187	91,394.00
04/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2334	2	2	2	0.00
04/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2281	2	2	2	0.00
04/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2307	2	2	2	0.00
04/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	786	1	1	1	640.00
04/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1692	2	2	2	0.00
04/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3168	3	3	3	0.00
04/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2242	2	2	2	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3661	3	4	3	640.00
04/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	5544	5	6	5	0.00
04/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2939	3	3	3	0.00
04/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2965	3	3	3	0.00
04/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2913	3	3	3	0.00
04/06/2024	2040 On 06-February-25			Bond Future	13.11	73.8920	73.5864	73.8920	14.00
04/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2935	3	3	3	0.00
04/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3774	4	4	4	0.00
04/06/2024	2040 On 08-May-25			Bond Future	13.27	75.5120	75.1998	75.5120	3,900.00
04/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2544	3	3	3	0.00
04/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2806	3	3	3	15,000.00
04/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4747	5	5	5	7,500.00
04/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4548	5	5	5	7,500.00
04/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3587	3	4	3	0.00
04/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	5465	5	5	5	0.00
04/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5844	6	6	6	0.00
04/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3732	4	4	4	0.00
04/06/2024	2040 On 07-August-25			Bond Future	13.44	72.5875	72.2691	72.5875	0.00
04/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4196	4	4	4	0.00
04/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4949	5	5	5	0.00
04/06/2024	2044 On 01-August-24			Bond Future	12.87	71.2199	70.9532	71.2199	120,876.00
04/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	449	1	0	1	0.00
04/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	462	1	0	1	0.00
04/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	436	1	0	1	0.00
04/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2033	2	2	2	0.00
04/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2876	3	3	3	0.00
04/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	887	1	1	1	15,000.00
04/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1336	1	1	1	5,000.00
04/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3695	3	4	3	0.00
04/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3606	3	4	3	0.00
04/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3650	3	4	3	0.00
04/06/2024	2044 On 07-November-24			Bond Future	13.00	72.9004	72.6274	72.9004	234.00
04/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2400	3	2	3	0.00
04/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2373	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2428	3	2	3	0.00
04/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2874	3	3	3	0.00
04/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2926	3	3	3	0.00
04/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2900	3	3	3	0.00
04/06/2024	2044 On 06-February-25			Bond Future	13.14	70.1152	69.8364	70.1152	0.00
04/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3078	3	3	3	0.00
04/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3700	4	4	4	0.00
04/06/2024	2044 On 08-May-25			Bond Future	13.29	71.6523	71.3675	71.6523	0.00
04/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2719	3	3	3	0.00
04/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5676	6	6	6	0.00
04/06/2024	2044 On 07-August-25			Bond Future	13.45	68.7718	68.4814	68.7718	0.00
04/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4245	4	4	4	0.00
04/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4801	5	5	5	0.00
04/06/2024	2046 On 01-August-24			Bond Future	112.90	112.8840	112.9032	112.8840	12,498.00
04/06/2024	2046 On 07-November-24			Bond Future	113.39	113.3694	113.3896	113.3694	4,862.00
04/06/2024	2046 On 06-February-25			Bond Future	115.91	115.8866	115.9073	115.8866	0.00
04/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	1897	2	2	2	0.00
04/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/06/2024	2046 On 08-May-25			Bond Future	116.22	116.1966	116.2171	116.1966	0.00
04/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5753	6	6	6	0.00
04/06/2024	2046 On 07-August-25			Bond Future	118.69	118.6711	118.6927	118.6711	0.00
04/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3	0	0	0	0.00
04/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
04/06/2024	2050 On 01-August-24			Bond Future	111.96	110.7285	111.9616	110.7285	11,346.00
04/06/2024	2050 On 07-November-24			Bond Future	114.63	113.3704	114.6330	113.3704	4,091.00
04/06/2024	2050 On 06-February-25			Bond Future	114.81	113.5206	114.8108	113.5206	0.00
04/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	789	2	1	2	0.00
04/06/2024	2050 On 08-May-25			Bond Future	117.36	116.0378	117.3570	116.0378	0.00
04/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
04/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3803	5	4	5	0.00
04/06/2024	2050 On 07-August-25			Bond Future	117.43	116.0878	117.4349	116.0878	0.00
04/06/2024	2050 On 07-August-25	119.89	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
04/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2455	4	2	4	0.00
04/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	AL37 On 01-August-24			Index Future	956.80	956.5240	956.7970	956.5240	0.00
04/06/2024	AL37 On 07-November-24			Index Future	979.38	979.0990	979.3790	979.0990	0.00
04/06/2024	AL37 On 06-February-25			Index Future	1000.91	1000.6180	1000.9070	1000.6180	0.00
04/06/2024	AL37 On 08-May-25			Index Future	1022.90	1022.6010	1022.8980	1022.6010	0.00
04/06/2024	AL37 On 07-August-25			Index Future	1044.51	1044.2070	1044.5140	1044.2070	0.00
04/06/2024	AL7T On 01-August-24			Index Future	1106.12	1107.2890	1106.1240	1107.2890	0.00
04/06/2024	AL7T On 07-November-24			Index Future	1132.23	1133.4220	1132.2310	1133.4220	0.00
04/06/2024	AL7T On 06-February-25			Index Future	1157.12	1158.3340	1157.1190	1158.3340	0.00
04/06/2024	AL7T On 08-May-25			Index Future	1182.54	1183.7820	1182.5420	1183.7820	0.00
04/06/2024	AL7T On 07-August-25			Index Future	1207.53	1208.7930	1207.5320	1208.7930	0.00
04/06/2024	ALBI On 01-August-24			Index Future	963.27	964.6190	963.2650	964.6190	126.00
04/06/2024	ALBI On 07-November-24			Index Future	986.00	987.3850	986.0000	987.3850	16.00
04/06/2024	ALBI On 06-February-25			Index Future	1007.67	1009.0870	1007.6730	1009.0870	0.00
04/06/2024	ALBI On 08-May-25			Index Future	1029.81	1031.2560	1029.8130	1031.2560	0.00
04/06/2024	ALBI On 07-August-25			Index Future	1051.58	1053.0440	1051.5750	1053.0440	0.00
04/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/06/2024	C040 On 31-January-40			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
04/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	ES33 On 01-August-24			Bond Future	13.00	74.1700	74.0268	74.1700	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
04/06/2024	ES33 On 07-November-24			Bond Future	13.19	72.1366	71.9901	72.1366	0.00
04/06/2024	ES33 On 06-February-25			Bond Future	13.38	73.7377	73.5881	73.7377	0.00
04/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
04/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	143	0	0	0	0.00
04/06/2024	ES33 On 08-May-25			Bond Future	13.57	71.5673	71.4145	71.5673	0.00
04/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
04/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3357	3	3	3	0.00
04/06/2024	ES33 On 07-August-25			Bond Future	13.79	73.0874	72.9317	73.0874	0.00
04/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
04/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	873	1	1	1	0.00
04/06/2024	ES42 On 01-August-24			Bond Future	13.36	69.8203	69.6520	69.8203	0.00
04/06/2024	ES42 On 07-November-24			Bond Future	13.52	67.2175	67.0453	67.2175	0.00
04/06/2024	ES42 On 06-February-25			Bond Future	13.68	68.7090	68.5331	68.7090	0.00
04/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	140	0	0	0	0.00
04/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/06/2024	ES42 On 08-May-25			Bond Future	13.85	65.9627	65.7831	65.9627	0.00
04/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
04/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2848	3	3	3	0.00
04/06/2024	ES42 On 07-August-25			Bond Future	14.03	67.3608	67.1778	67.3608	0.00
04/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
04/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1094	1	1	1	0.00
04/06/2024	GOVI On 01-August-24			GOVI	948.93	950.2070	948.9310	950.2070	724.00
04/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	55410	7	6	7	0.00
04/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	55510	7	6	7	0.00
04/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	55610	7	6	7	0.00
04/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/06/2024	GOVI On 07-November-24			GOVI	971.33	972.6330	971.3270	972.6330	0.00
04/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	225270	24	23	24	0.00
04/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	225470	24	23	24	0.00
04/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	225370	24	23	24	0.00
04/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/06/2024	GOVI On 06-February-25			GOVI	992.68	994.0100	992.6780	994.0100	0.00
04/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	206780	22	21	22	0.00
04/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/06/2024	GOVI On 08-May-25			GOVI	1014.49	1015.8480	1014.4890	1015.8480	0.00
04/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
04/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	75110	6	8	6	0.00
04/06/2024	GOVI On 07-August-25			GOVI	1035.93	1037.3110	1035.9270	1037.3110	0.00
04/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	249270	26	25	26	0.00
04/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
04/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2024	IGOV On 01-August-24			Index Future	350.63	347.8780	350.6250	347.8780	587.00
04/06/2024	IGOV On 07-November-24			Index Future	358.99	356.1790	358.9920	356.1790	16.00
04/06/2024	IGOV On 06-February-25			Index Future	366.97	364.0890	366.9660	364.0890	0.00
04/06/2024	IGOV On 08-May-25			Index Future	375.11	372.1690	375.1100	372.1690	0.00
04/06/2024	IGOV On 07-August-25			Index Future	383.12	380.1110	383.1160	380.1110	0.00
04/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
04/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
04/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	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
04/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
04/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
04/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
04/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
04/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
04/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
04/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
04/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/06/2024	R035 On 01-August-24			Bond Future	12.20	84.5225	84.3742	84.5225	61,837.00
04/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	675	1	1	1	0.00
04/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	659	1	1	1	0.00
04/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	692	1	1	1	0.00
04/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	4608	5	5	5	0.00
04/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4487	5	4	5	0.00
04/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5219	5	5	5	0.00
04/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5096	5	5	5	0.00
04/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2446	3	2	3	0.00
04/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2282	2	2	2	0.00
04/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1543	2	2	2	5,100.00
04/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	1028	1	1	1	5,100.00
04/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	946	1	1	1	2,740.00
04/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	265	0	0	0	8,000.00
04/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	250	0	0	0	0.00
04/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1534	1	2	1	0.00
04/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	353	0	0	0	7,500.00
04/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	333	0	0	0	8,650.00
04/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2680	3	3	3	0.00
04/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2752	3	3	3	0.00
04/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2716	3	3	3	0.00
04/06/2024	R035 On 07-November-24			Bond Future	12.34	82.0015	81.8497	82.0015	103,454.00
04/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2067	2	2	2	0.00
04/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2092	2	2	2	0.00
04/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2043	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
04/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5290	5	5	5	0.00
04/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2117	2	2	2	1,000.00
04/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1078	1	1	1	1,000.00
04/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2821	3	3	3	0.00
04/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2897	3	3	3	0.00
04/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2846	3	3	3	0.00
04/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2871	3	3	3	0.00
04/06/2024	R035 On 06-February-25			Bond Future	12.49	83.8029	83.6478	83.8029	0.00
04/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2965	3	3	3	0.00
04/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3338	3	3	3	0.00
04/06/2024	R035 On 08-May-25			Bond Future	12.63	81.1238	80.9656	81.1238	0.00
04/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1934	2	2	2	0.00
04/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5809	6	6	6	0.00
04/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3969	4	4	4	0.00
04/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1432	1	1	1	400.00
04/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3650	4	4	4	400.00
04/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7234	7	7	7	0.00
04/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2521	2	3	2	400.00
04/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6095	6	6	6	0.00
04/06/2024	R035 On 07-August-25			Bond Future	12.80	82.8302	82.6690	82.8302	0.00
04/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3866	4	4	4	0.00
04/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4569	4	5	4	0.00
04/06/2024	R053 On 01-August-24			Bond Future	12.78	95.6167	95.2305	95.6167	0.00
04/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	3737	4	4	4	0.00
04/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	3645	4	4	4	0.00
04/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	3690	4	4	4	0.00
04/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1258	1	1	1	0.00
04/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1278	1	1	1	0.00
04/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1237	1	1	1	0.00
04/06/2024	R053 On 07-November-24			Bond Future	12.92	92.0003	91.6051	92.0003	0.00
04/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3116	3	3	3	0.00
04/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3081	3	3	3	0.00
04/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3151	3	3	3	0.00
04/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3909	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
04/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3978	4	4	4	0.00
04/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3943	4	4	4	0.00
04/06/2024	R053 On 06-February-25			Bond Future	13.05	94.0208	93.6171	94.0208	0.00
04/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4126	4	4	4	0.00
04/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4890	5	5	5	0.00
04/06/2024	R053 On 08-May-25			Bond Future	13.19	90.2099	89.7976	90.2099	0.00
04/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3534	4	4	4	0.00
04/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	7304	7	7	7	0.00
04/06/2024	R053 On 07-August-25			Bond Future	13.35	92.1046	91.6839	92.1046	0.00
04/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5391	6	5	6	0.00
04/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	6541	6	7	6	0.00
04/06/2024	R186 On 01-August-24			Bond Future	9.22	103.9109	103.9811	103.9109	84,927.00
04/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	35	0	0	0	0.00
04/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	37	0	0	0	0.00
04/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	32	0	0	0	0.00
04/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1181	1	1	1	0.00
04/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1142	1	1	1	0.00
04/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1162	1	1	1	0.00
04/06/2024	R186 On 07-November-24			Bond Future	9.26	106.3631	106.4350	106.3631	38,587.00
04/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	578	1	1	1	0.00
04/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	588	1	1	1	0.00
04/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	567	1	1	1	0.00
04/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	816	1	1	1	0.00
04/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	799	1	1	1	0.00
04/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	808	1	1	1	0.00
04/06/2024	R186 On 06-February-25			Bond Future	9.31	103.3835	103.4572	103.3835	0.00
04/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	575	1	1	1	0.00
04/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1056	1	1	1	0.00
04/06/2024	R186 On 08-May-25			Bond Future	9.39	105.6517	105.7273	105.6517	0.00
04/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	257	0	0	0	0.00
04/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1628	2	2	2	0.00
04/06/2024	R186 On 07-August-25			Bond Future	9.56	102.5602	102.6379	102.5602	0.00
04/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	937	1	1	1	0.00
04/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	606	1	1	1	1,983.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1431	1	1	1	0.00
04/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	568	1	1	1	1,983.00
04/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1035	1	1	1	0.00
04/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	786	1	1	1	0.00
04/06/2024	R202 On 01-August-24			Bond Future	256.58	256.7427	256.5843	256.7427	448.00
04/06/2024	R202 On 07-November-24			Bond Future	262.71	262.8686	262.7066	262.8686	460.00
04/06/2024	R202 On 06-February-25			Bond Future	263.31	263.4707	263.3055	263.4707	0.00
04/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
04/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	3484	3	3	3	0.00
04/06/2024	R202 On 08-May-25			Bond Future	269.15	269.3136	269.1453	269.3136	0.00
04/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
04/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	3165	3	3	3	0.00
04/06/2024	R202 On 07-August-25			Bond Future	269.52	269.6957	269.5230	269.6957	0.00
04/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
04/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	2077	2	2	2	0.00
04/06/2024	R209 On 01-August-24			Bond Future	12.29	65.4070	65.2529	65.4070	11,327.00
04/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	461	1	0	1	0.00
04/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	449	0	0	0	0.00
04/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	473	1	0	1	0.00
04/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2722	3	3	3	0.00
04/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2791	3	3	3	0.00
04/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2756	3	3	3	0.00
04/06/2024	R209 On 07-November-24			Bond Future	12.42	63.7931	63.6354	63.7931	5,237.00
04/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1747	2	2	2	0.00
04/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1726	2	2	2	0.00
04/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1769	2	2	2	0.00
04/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2621	3	3	3	0.00
04/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2668	3	3	3	0.00
04/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2644	3	3	3	0.00
04/06/2024	R209 On 06-February-25			Bond Future	12.55	65.1943	65.0333	65.1943	0.00
04/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2563	3	3	3	0.00
04/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	3037	3	3	3	0.00
04/06/2024	R209 On 08-May-25			Bond Future	12.68	63.4671	63.3027	63.4671	0.00
04/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1817	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
04/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5294	5	5	5	0.00
04/06/2024	R209 On 07-August-25			Bond Future	12.83	64.8018	64.6343	64.8018	0.00
04/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3458	4	3	4	0.00
04/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4102	4	4	4	0.00
04/06/2024	R210 On 01-August-24			Bond Future	238.72	238.6030	238.7233	238.6030	1,448.00
04/06/2024	R210 On 07-November-24			Bond Future	241.07	240.9490	241.0732	240.9490	0.00
04/06/2024	R210 On 06-February-25			Bond Future	246.43	246.2988	246.4262	246.2988	0.00
04/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6816	7	7	7	0.00
04/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/06/2024	R210 On 08-May-25			Bond Future	248.46	248.3357	248.4649	248.3357	0.00
04/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	435	0	0	0	0.00
04/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
04/06/2024	R210 On 07-August-25			Bond Future	253.76	253.6268	253.7598	253.6268	0.00
04/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5320	5	5	5	0.00
04/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
04/06/2024	R213 On 01-August-24			Bond Future	11.11	84.1627	84.1882	84.1627	24,579.00
04/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	728	1	1	1	0.00
04/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	745	1	1	1	0.00
04/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	711	1	1	1	0.00
04/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1742	2	2	2	0.00
04/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1695	2	2	2	0.00
04/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1718	2	2	2	0.00
04/06/2024	R213 On 07-November-24			Bond Future	11.24	82.5872	82.6135	82.5872	52,707.00
04/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1852	2	2	2	0.00
04/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1872	2	2	2	0.00
04/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1831	2	2	2	0.00
04/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1945	2	2	2	0.00
04/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1908	2	2	2	0.00
04/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1927	2	2	2	0.00
04/06/2024	R213 On 06-February-25			Bond Future	11.37	84.4015	84.4285	84.4015	0.00
04/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2281	2	2	2	0.00
04/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2349	2	2	2	0.00
04/06/2024	R213 On 08-May-25			Bond Future	11.50	82.6905	82.7183	82.6905	0.00
04/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1183	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
04/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4854	5	5	5	0.00
04/06/2024	R213 On 07-August-25			Bond Future	11.66	84.4315	84.4602	84.4315	0.00
04/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2992	3	3	3	0.00
04/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2999	3	3	3	0.00
04/06/2024	R214 On 01-August-24			Bond Future	12.62	60.9163	60.6889	60.9163	11,957.00
04/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	523	1	1	1	0.00
04/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	509	1	1	1	0.00
04/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	537	1	1	1	0.00
04/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2590	2	3	2	0.00
04/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2658	3	3	3	0.00
04/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2624	2	3	2	0.00
04/06/2024	R214 On 07-November-24			Bond Future	12.75	59.0466	58.8139	59.0466	1,770.00
04/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1904	2	2	2	0.00
04/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1881	2	2	2	0.00
04/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1926	2	2	2	0.00
04/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2504	2	3	2	0.00
04/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2550	2	3	2	0.00
04/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2526	2	3	2	0.00
04/06/2024	R214 On 06-February-25			Bond Future	12.88	60.3436	60.1059	60.3436	0.00
04/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2469	3	2	3	0.00
04/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3203	3	3	3	0.00
04/06/2024	R214 On 08-May-25			Bond Future	13.00	58.3589	58.1160	58.3589	0.00
04/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2189	2	2	2	0.00
04/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4887	5	5	5	0.00
04/06/2024	R214 On 07-August-25			Bond Future	13.14	59.5863	59.3387	59.5863	0.00
04/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3485	4	3	4	0.00
04/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4233	4	4	4	0.00
04/06/2024	R248 On 01-August-24			Bond Future	12.76	74.2961	74.0224	74.2961	247,084.00
04/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	615	1	1	1	0.00
04/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	631	1	1	1	0.00
04/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	599	1	1	1	0.00
04/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3215	3	3	3	0.00
04/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3131	3	3	3	0.00
04/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	3173	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
04/06/2024	R248 On 07-November-24			Bond Future	12.90	71.5974	71.3173	71.5974	11,427.00
04/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2443	3	2	3	0.00
04/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2471	3	2	3	0.00
04/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2416	3	2	3	0.00
04/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	3056	3	3	3	0.00
04/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	3002	3	3	3	0.00
04/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	3029	3	3	3	0.00
04/06/2024	R248 On 06-February-25			Bond Future	13.03	73.1700	72.8840	73.1700	10,000.00
04/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2556	3	3	3	0.00
04/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4289	4	4	4	0.00
04/06/2024	R248 On 08-May-25			Bond Future	13.16	70.3211	70.0289	70.3211	0.00
04/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2675	3	3	3	0.00
04/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5702	6	6	6	0.00
04/06/2024	R248 On 07-August-25			Bond Future	13.31	71.7994	71.5014	71.7994	0.00
04/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4271	4	4	4	0.00
04/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4803	5	5	5	0.00
04/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00