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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/07/2024 TO: 04/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	2025 On 01-August-24			Bond Future	181.52	181.5753	181.5235	181.5753	4,600.00
04/07/2024	2025 On 07-November-24			Bond Future	185.83	185.8783	185.8257	185.8783	4,870.00
04/07/2024	2029 On 01-August-24			Bond Future	131.25	131.5725	131.2508	131.5725	9,550.00
04/07/2024	2029 On 07-November-24			Bond Future	132.96	133.2887	132.9596	133.2887	0.00
04/07/2024	2029 On 06-February-25			Bond Future	135.87	136.2041	135.8681	136.2041	0.00
04/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3468	4	3	4	0.00
04/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2029 On 08-May-25			Bond Future	137.39	137.7275	137.3850	137.7275	0.00
04/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
04/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	465	0	0	0	0.00
04/07/2024	2029 On 07-August-25			Bond Future	140.31	140.6642	140.3149	140.6642	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
04/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2905	3	3	3	0.00
04/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2030 On 01-August-24			Bond Future	9.79	92.5524	92.6764	92.5524	98,477.00
04/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2426	2	2	2	0.00
04/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2392	2	2	2	0.00
04/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2461	2	2	2	0.00
04/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1855	2	2	2	600.00
04/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3608	3	4	3	600.00
04/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5810	6	6	6	0.00
04/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	3	0	0	0	600.00
04/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	198	0	0	0	0.00
04/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	34	0	0	0	0.00
04/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	108	0	0	0	0.00
04/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	116	0	0	0	0.00
04/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	112	0	0	0	0.00
04/07/2024	2030 On 07-November-24			Bond Future	9.84	94.7211	94.8482	94.7211	64,281.00
04/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3824	4	4	4	0.00
04/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3854	4	4	4	0.00
04/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3794	4	4	4	0.00
04/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3704	4	4	4	600.00
04/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7575	7	8	7	0.00
04/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2317	2	2	2	600.00
04/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	469	0	0	0	0.00
04/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	82	0	0	0	600.00
04/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	934	1	1	1	0.00
04/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	449	0	0	0	0.00
04/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	437	0	0	0	0.00
04/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	443	0	0	0	0.00
04/07/2024	2030 On 06-February-25			Bond Future	9.91	92.7600	92.8901	92.7600	0.00
04/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3677	4	4	4	0.00
04/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	893	1	1	1	0.00
04/07/2024	2030 On 08-May-25			Bond Future	9.99	94.7504	94.8836	94.7504	0.00
04/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2093	2	2	2	0.00
04/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6861	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2862	3	3	3	1,640.00
04/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3740	4	4	4	2,280.00
04/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8054	8	8	8	0.00
04/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	405	0	0	0	2,280.00
04/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1316	1	1	1	0.00
04/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	554	1	1	1	1,640.00
04/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1745	2	2	2	0.00
04/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2307	2	2	2	0.00
04/07/2024	2030 On 07-August-25			Bond Future	10.09	92.7364	92.8727	92.7364	0.00
04/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4600	5	5	5	0.00
04/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3158	3	3	3	1,054.00
04/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7195	7	7	7	0.00
04/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	678	1	1	1	1,054.00
04/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1870	2	2	2	0.00
04/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1258	1	1	1	0.00
04/07/2024	2032 On 01-August-24			Bond Future	10.53	90.8926	91.0658	90.8926	84,333.00
04/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3014	3	3	3	0.00
04/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3055	3	3	3	0.00
04/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2973	3	3	3	0.00
04/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8929	9	9	9	0.00
04/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2893	3	3	3	600.00
04/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4990	5	5	5	600.00
04/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7970	8	8	8	0.00
04/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5204	5	5	5	0.00
04/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2266	2	2	2	0.00
04/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4520	4	5	4	120.00
04/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	69	0	0	0	0.00
04/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	313	0	0	0	11,000.00
04/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	43	0	0	0	100.00
04/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	6	0	0	0	600.00
04/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	50	0	0	0	0.00
04/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	3	0	0	0	11,000.00
04/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	203	0	0	0	0.00
04/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	192	0	0	0	0.00

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04/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	182	0	0	0	0.00
04/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	187	0	0	0	0.00
04/07/2024	2032 On 07-November-24			Bond Future	10.62	88.8551	89.0325	88.8551	54,972.00
04/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4483	4	4	4	0.00
04/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4447	4	4	4	0.00
04/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4518	4	5	4	0.00
04/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4951	5	5	5	600.00
04/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10073	10	10	10	0.00
04/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3228	3	3	3	600.00
04/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11637	11	12	11	0.00
04/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5060	5	5	5	1,615.00
04/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	30	0	0	0	1,615.00
04/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	492	1	0	1	0.00
04/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	512	1	1	1	0.00
04/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	71	0	0	0	600.00
04/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	996	1	1	1	0.00
04/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	602	1	1	1	0.00
04/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	619	1	1	1	0.00
04/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	610	1	1	1	0.00
04/07/2024	2032 On 06-February-25			Bond Future	10.71	90.7770	90.9585	90.7770	0.00
04/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5382	5	5	5	0.00
04/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	971	1	1	1	0.00
04/07/2024	2032 On 08-May-25			Bond Future	10.81	88.5583	88.7440	88.5583	0.00
04/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3198	3	3	3	0.00
04/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2759	3	3	3	0.00
04/07/2024	2032 On 07-August-25			Bond Future	10.92	90.4232	90.6132	90.4232	0.00
04/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6255	6	6	6	0.00
04/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1773	2	2	2	0.00
04/07/2024	2033 On 01-August-24			Bond Future	124.06	124.0574	124.0552	124.0574	7,576.00
04/07/2024	2033 On 07-November-24			Bond Future	125.50	125.4972	125.4951	125.4972	0.00
04/07/2024	2033 On 06-February-25			Bond Future	128.24	128.2421	128.2404	128.2421	0.00
04/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3300	3	3	3	0.00
04/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2033 On 08-May-25			Bond Future	129.49	129.4924	129.4914	129.4924	0.00

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04/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
04/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1129	1	1	1	0.00
04/07/2024	2033 On 07-August-25			Bond Future	132.25	132.2535	132.2530	132.2535	0.00
04/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3603	4	4	4	0.00
04/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2037 On 01-August-24			Bond Future	11.56	79.8546	80.1698	79.8546	185,450.00
04/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3119	3	3	3	0.00
04/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3073	3	3	3	0.00
04/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3165	3	3	3	1,383.00
04/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11272	11	11	11	0.00
04/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8283	8	8	8	0.00
04/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	3	0	0	0	1,383.00
04/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
04/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	189	0	0	0	0.00
04/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	203	0	0	0	0.00
04/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	196	0	0	0	0.00
04/07/2024	2037 On 07-November-24			Bond Future	11.66	81.7258	82.0485	81.7258	26,154.00
04/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5549	5	6	5	0.00
04/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5590	5	6	5	0.00
04/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5508	5	6	5	0.00
04/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	753	1	1	1	0.00
04/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	735	1	1	1	0.00
04/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	744	1	1	1	0.00
04/07/2024	2037 On 06-February-25			Bond Future	11.77	79.2328	79.5627	79.2328	0.00
04/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6402	6	6	6	0.00
04/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1299	1	1	1	0.00
04/07/2024	2037 On 08-May-25			Bond Future	11.88	80.9322	81.2695	80.9322	3,975.00
04/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4798	5	5	5	0.00
04/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8626	8	9	8	7,500.00
04/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5779	6	6	6	15,000.00
04/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8442	8	8	8	7,500.00
04/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1425	2	1	2	0.00
04/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2353	2	2	2	0.00
04/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1379	1	1	1	0.00

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04/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2881	3	3	3	0.00
04/07/2024	2037 On 07-August-25			Bond Future	12.01	78.3754	78.7202	78.3754	0.00
04/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7352	7	7	7	0.00
04/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2404	3	2	3	0.00
04/07/2024	2038 On 01-August-24			Bond Future	133.68	133.6113	133.6835	133.6113	3,162.00
04/07/2024	2038 On 07-November-24			Bond Future	136.85	136.7777	136.8518	136.7777	425.00
04/07/2024	2038 On 06-February-25			Bond Future	137.73	137.6509	137.7275	137.6509	0.00
04/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2498	2	2	2	0.00
04/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2038 On 08-May-25			Bond Future	140.72	140.6383	140.7169	140.6383	0.00
04/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1037	1	1	1	0.00
04/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2038 On 07-August-25			Bond Future	141.55	141.4731	141.5547	141.4731	0.00
04/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1995	2	2	2	0.00
04/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2040 On 01-August-24			Bond Future	11.80	80.0909	80.4281	80.0909	35,372.00
04/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3273	3	3	3	0.00
04/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3321	3	3	3	0.00
04/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3224	3	3	3	0.00
04/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6438	6	6	6	7,500.00
04/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3032	3	3	3	680.00
04/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6076	6	6	6	0.00
04/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9113	9	9	9	0.00
04/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	2	0	0	0	680.00
04/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	20	0	0	0	0.00
04/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	27	0	0	0	680.00
04/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	256	0	0	0	0.00
04/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	223	0	0	0	0.00
04/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	208	0	0	0	0.00
04/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	215	0	0	0	0.00
04/07/2024	2040 On 07-November-24			Bond Future	11.90	81.9676	82.3129	81.9676	92,146.00
04/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5986	6	6	6	0.00
04/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6073	6	6	6	0.00
04/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6029	6	6	6	0.00

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04/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3036	3	3	3	640.00
04/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4966	5	5	5	0.00
04/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7350	7	7	7	0.00
04/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1042	1	1	1	640.00
04/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1901	2	2	2	0.00
04/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	531	1	1	1	640.00
04/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	767	1	1	1	0.00
04/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	758	1	1	1	0.00
04/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	777	1	1	1	0.00
04/07/2024	2040 On 06-February-25			Bond Future	12.01	79.2291	79.5821	79.2291	14.00
04/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6535	6	7	6	0.00
04/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1378	1	1	1	0.00
04/07/2024	2040 On 08-May-25			Bond Future	12.12	80.9283	81.2892	80.9283	3,900.00
04/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5600	5	6	5	0.00
04/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8556	8	9	8	7,500.00
04/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6022	6	6	6	15,000.00
04/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	8826	9	9	9	7,500.00
04/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1576	2	2	2	0.00
04/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2592	3	3	3	0.00
04/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1650	2	2	2	0.00
04/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2811	3	3	3	0.00
04/07/2024	2040 On 07-August-25			Bond Future	12.25	78.1205	78.4893	78.1205	0.00
04/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7994	8	8	8	0.00
04/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2527	3	3	3	0.00
04/07/2024	2044 On 01-August-24			Bond Future	11.87	76.2615	76.6042	76.2615	121,853.00
04/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	2775	3	3	3	0.00
04/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2729	2	3	2	0.00
04/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	2822	3	3	3	0.00
04/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6372	6	6	6	0.00
04/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	7648	7	8	7	0.00
04/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	9	0	0	0	15,000.00
04/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	24	0	0	0	5,000.00
04/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	315	0	0	0	0.00
04/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	337	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
04/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	326	0	0	0	0.00
04/07/2024	2044 On 07-November-24			Bond Future	11.97	78.0485	78.3993	78.0485	470.00
04/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6070	6	6	6	0.00
04/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6114	6	6	6	0.00
04/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6027	6	6	6	0.00
04/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4351	4	4	4	0.00
04/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1310	1	1	1	11,405.00
04/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	808	1	1	1	0.00
04/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	789	1	1	1	0.00
04/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	798	1	1	1	0.00
04/07/2024	2044 On 06-February-25			Bond Future	12.07	75.3505	75.7092	75.3505	0.00
04/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	6655	6	7	6	0.00
04/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2974	3	3	3	449.00
04/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	9653	9	10	9	0.00
04/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4651	4	5	4	449.00
04/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3409	4	3	4	0.00
04/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	756	1	1	1	449.00
04/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2208	2	2	2	0.00
04/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1405	2	1	2	0.00
04/07/2024	2044 On 08-May-25			Bond Future	12.18	76.9665	77.3331	76.9665	0.00
04/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5811	6	6	6	0.00
04/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2803	3	3	3	0.00
04/07/2024	2044 On 07-August-25			Bond Future	12.30	74.2005	74.5751	74.2005	0.00
04/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8110	8	8	8	0.00
04/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2573	3	3	3	0.00
04/07/2024	2046 On 01-August-24			Bond Future	116.52	116.4354	116.5211	116.4354	12,779.00
04/07/2024	2046 On 07-November-24			Bond Future	117.08	116.9920	117.0799	116.9920	6,229.00
04/07/2024	2046 On 06-February-25			Bond Future	119.64	119.5506	119.6407	119.5506	0.00
04/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5631	6	6	6	0.00
04/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2046 On 08-May-25			Bond Future	119.99	119.8932	119.9862	119.8932	0.00
04/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
04/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1984	2	2	2	0.00
04/07/2024	2046 On 07-August-25			Bond Future	122.54	122.4483	122.5437	122.4483	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
04/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3854	4	4	4	0.00
04/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2050 On 01-August-24			Bond Future	114.98	115.5685	114.9837	115.5685	11,298.00
04/07/2024	2050 On 07-November-24			Bond Future	117.71	118.3072	117.7088	118.3072	4,451.00
04/07/2024	2050 On 06-February-25			Bond Future	117.92	118.5346	117.9238	118.5346	0.00
04/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2324	3	2	3	0.00
04/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
04/07/2024	2050 On 08-May-25			Bond Future	120.48	121.1072	120.4834	121.1072	0.00
04/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
04/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	677	0	1	0	0.00
04/07/2024	2050 On 07-August-25			Bond Future	120.64	121.2769	120.6410	121.2769	0.00
04/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	751	1	1	1	0.00
04/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
04/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	AL37 On 01-August-24			Index Future	992.63	991.2110	992.6280	991.2110	0.00
04/07/2024	AL37 On 07-November-24			Index Future	1015.89	1014.4400	1015.8910	1014.4400	0.00
04/07/2024	AL37 On 06-February-25			Index Future	1037.88	1036.3920	1037.8780	1036.3920	0.00
04/07/2024	AL37 On 08-May-25			Index Future	1060.18	1058.6630	1060.1840	1058.6630	0.00
04/07/2024	AL37 On 07-August-25			Index Future	1082.58	1081.0240	1082.5810	1081.0240	0.00
04/07/2024	AL7T On 01-August-24			Index Future	1172.08	1169.1980	1172.0820	1169.1980	0.00
04/07/2024	AL7T On 07-November-24			Index Future	1199.55	1196.5970	1199.5500	1196.5970	0.00
04/07/2024	AL7T On 06-February-25			Index Future	1225.51	1222.4920	1225.5120	1222.4920	0.00
04/07/2024	AL7T On 08-May-25			Index Future	1251.85	1248.7620	1251.8510	1248.7620	0.00
04/07/2024	AL7T On 07-August-25			Index Future	1278.30	1275.1380	1278.2960	1275.1380	0.00
04/07/2024	ALBI On 01-August-24			Index Future	1014.46	1011.8830	1014.4620	1011.8830	121.00
04/07/2024	ALBI On 07-November-24			Index Future	1038.24	1035.5960	1038.2370	1035.5960	16.00
04/07/2024	ALBI On 06-February-25			Index Future	1060.71	1058.0060	1060.7080	1058.0060	0.00
04/07/2024	ALBI On 08-May-25			Index Future	1083.50	1080.7420	1083.5040	1080.7420	0.00
04/07/2024	ALBI On 07-August-25			Index Future	1106.39	1103.5690	1106.3930	1103.5690	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
04/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	ES33 On 01-August-24			Bond Future	11.95	78.4834	78.6274	78.4834	0.00
04/07/2024	ES33 On 07-November-24			Bond Future	12.08	76.5407	76.6883	76.5407	0.00
04/07/2024	ES33 On 06-February-25			Bond Future	12.23	78.2142	78.3653	78.2142	0.00
04/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4634	4	5	4	0.00
04/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
04/07/2024	ES33 On 08-May-25			Bond Future	12.37	76.1071	76.2617	76.1071	0.00
04/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1490	1	1	1	0.00
04/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
04/07/2024	ES33 On 07-August-25			Bond Future	12.54	77.7262	77.8844	77.7262	0.00
04/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4080	4	4	4	0.00
04/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
04/07/2024	ES42 On 01-August-24			Bond Future	12.40	74.3322	74.6439	74.3322	0.00
04/07/2024	ES42 On 07-November-24			Bond Future	12.52	71.8252	72.1444	71.8252	0.00
04/07/2024	ES42 On 06-February-25			Bond Future	12.64	73.3950	73.7214	73.3950	0.00
04/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5328	5	5	5	0.00
04/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/07/2024	ES42 On 08-May-25			Bond Future	12.77	70.7183	71.0520	70.7183	0.00
04/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2421	2	2	2	0.00
04/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
04/07/2024	ES42 On 07-August-25			Bond Future	12.91	72.2204	72.5616	72.2204	0.00
04/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4289	4	4	4	0.00
04/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	GOVI On 01-August-24			GOVI	999.30	996.7710	999.3000	996.7710	715.00
04/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	559200	53	56	53	0.00
04/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	559100	53	56	53	0.00
04/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	559300	53	56	53	0.00
04/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 07-November-24			GOVI	1022.72	1020.1300	1022.7190	1020.1300	0.00
04/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	739390	71	74	71	0.00
04/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	739290	71	74	71	0.00
04/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	739190	71	74	71	0.00
04/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 06-February-25			GOVI	1044.85	1042.2060	1044.8540	1042.2060	0.00
04/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	728540	70	73	70	0.00
04/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 08-May-25			GOVI	1067.31	1064.6010	1067.3090	1064.6010	0.00
04/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	453090	43	45	43	0.00
04/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
04/07/2024	GOVI On 07-August-25			GOVI	1089.86	1087.0870	1089.8560	1087.0870	0.00
04/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	788560	76	79	76	0.00
04/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
04/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2024	IGOV On 01-August-24			Index Future	355.34	355.7300	355.3430	355.7300	585.00
04/07/2024	IGOV On 07-November-24			Index Future	363.77	364.1600	363.7650	364.1600	16.00
04/07/2024	IGOV On 06-February-25			Index Future	371.72	372.1260	371.7230	372.1260	0.00
04/07/2024	IGOV On 08-May-25			Index Future	379.80	380.2070	379.7950	380.2070	0.00
04/07/2024	IGOV On 07-August-25			Index Future	387.90	388.3190	387.9000	388.3190	0.00
04/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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04/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
04/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
04/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
04/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
04/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
04/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
04/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
04/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
04/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
04/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/07/2024	R035 On 01-August-24			Bond Future	11.15	89.6383	89.9227	89.6383	72,748.00
04/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3634	3	4	3	0.00
04/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3682	3	4	3	0.00
04/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3587	3	4	3	0.00
04/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2937	3	3	3	0.00
04/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10518	10	11	10	0.00
04/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10380	10	10	10	0.00
04/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	6812	7	7	7	0.00
04/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7056	7	7	7	0.00
04/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5584	5	6	5	5,100.00
04/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	9823	10	10	10	0.00
04/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9683	9	10	9	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
04/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	1	0	0	0	7,500.00
04/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	1	0	0	0	8,650.00
04/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	26	0	0	0	0.00
04/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	7	0	0	0	0.00
04/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	9	0	0	0	0.00
04/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
04/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
04/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	216	0	0	0	9,500.00
04/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	131	0	0	0	0.00
04/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	122	0	0	0	0.00
04/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	126	0	0	0	0.00
04/07/2024	R035 On 07-November-24			Bond Future	11.25	87.2239	87.5150	87.2239	101,713.00
04/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5569	5	6	5	0.00
04/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5528	5	6	5	0.00
04/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5610	5	6	5	0.00
04/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5651	5	6	5	1,000.00
04/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10060	10	10	10	0.00
04/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	183	0	0	0	1,000.00
04/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	690	1	1	1	0.00
04/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	699	1	1	1	0.00
04/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	716	1	1	1	0.00
04/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	707	1	1	1	0.00
04/07/2024	R035 On 06-February-25			Bond Future	11.35	89.1108	89.4084	89.1108	0.00
04/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6578	6	7	6	0.00
04/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1190	1	1	1	0.00
04/07/2024	R035 On 08-May-25			Bond Future	11.45	86.5073	86.8116	86.5073	0.00
04/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4550	4	5	4	0.00
04/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3611	3	4	3	400.00
04/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7692	7	8	7	0.00
04/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10113	10	10	10	0.00
04/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	979	1	1	1	400.00
04/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1526	2	2	2	400.00
04/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3566	4	4	4	0.00
04/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2866	3	3	3	0.00
04/07/2024	R035 On 07-August-25			Bond Future	11.57	88.3296	88.6406	88.3296	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
04/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7529	7	8	7	0.00
04/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2260	2	2	2	0.00
04/07/2024	R053 On 01-August-24			Bond Future	11.79	102.2882	102.7027	102.2882	0.00
04/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	9986	10	10	10	0.00
04/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	9854	9	10	9	0.00
04/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	9920	10	10	10	0.00
04/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	15	0	0	0	0.00
04/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	15	0	0	0	0.00
04/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	14	0	0	0	0.00
04/07/2024	R053 On 07-November-24			Bond Future	11.89	98.8128	99.2372	98.8128	3,638.00
04/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	7927	8	8	8	0.00
04/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	7983	8	8	8	0.00
04/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	7871	8	8	8	0.00
04/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1136	1	1	1	0.00
04/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1109	1	1	1	0.00
04/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1122	1	1	1	0.00
04/07/2024	R053 On 06-February-25			Bond Future	11.98	100.9497	101.3837	100.9497	0.00
04/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	8893	9	9	9	0.00
04/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1889	2	2	2	0.00
04/07/2024	R053 On 08-May-25			Bond Future	12.08	97.2441	97.6876	97.2441	0.00
04/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	7642	7	8	7	0.00
04/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3522	4	4	4	0.00
04/07/2024	R053 On 07-August-25			Bond Future	12.19	99.2902	99.7435	99.2902	0.00
04/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10141	10	10	10	0.00
04/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3231	3	3	3	0.00
04/07/2024	R186 On 01-August-24			Bond Future	8.60	105.2826	105.3047	105.2826	85,843.00
04/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	435	0	0	0	0.00
04/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	421	0	0	0	0.00
04/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	448	0	0	0	0.00
04/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	230	0	0	0	0.00
04/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	246	0	0	0	0.00
04/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	238	0	0	0	0.00
04/07/2024	R186 On 07-November-24			Bond Future	8.56	107.7499	107.7726	107.7499	34,810.00
04/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1400	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
04/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1385	1	1	1	0.00
04/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1415	1	1	1	0.00
04/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	288	0	0	0	0.00
04/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	297	0	0	0	0.00
04/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	293	0	0	0	0.00
04/07/2024	R186 On 06-February-25			Bond Future	8.53	104.7656	104.7891	104.7656	0.00
04/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1346	1	1	1	0.00
04/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	496	1	0	1	0.00
04/07/2024	R186 On 08-May-25			Bond Future	8.51	107.0141	107.0384	107.0141	0.00
04/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	778	1	1	1	0.00
04/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	837	1	1	1	0.00
04/07/2024	R186 On 07-August-25			Bond Future	8.50	103.9541	103.9794	103.9541	0.00
04/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1742	2	2	2	0.00
04/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1321	1	1	1	1,983.00
04/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2330	2	2	2	0.00
04/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	125	0	0	0	1,983.00
04/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	409	0	0	0	0.00
04/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	250	0	0	0	0.00
04/07/2024	R202 On 01-August-24			Bond Future	260.91	260.8076	260.9051	260.8076	448.00
04/07/2024	R202 On 07-November-24			Bond Future	267.09	266.9884	267.0888	266.9884	520.00
04/07/2024	R202 On 06-February-25			Bond Future	267.71	267.6083	267.7120	267.6083	0.00
04/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	922	1	1	1	0.00
04/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
04/07/2024	R202 On 08-May-25			Bond Future	273.52	273.4164	273.5233	273.4164	0.00
04/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1213	1	1	1	0.00
04/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
04/07/2024	R202 On 07-August-25			Bond Future	274.02	273.9103	274.0220	273.9103	0.00
04/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2422	2	2	2	0.00
04/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
04/07/2024	R209 On 01-August-24			Bond Future	11.27	69.9107	70.0644	69.9107	11,452.00
04/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2699	3	3	3	0.00
04/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2739	3	3	3	0.00
04/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2658	3	3	3	0.00
04/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	189	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
04/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	177	0	0	0	0.00
04/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	183	0	0	0	0.00
04/07/2024	R209 On 07-November-24			Bond Future	11.36	68.3918	68.5492	68.3918	5,237.00
04/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4714	5	5	5	0.00
04/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4750	5	5	5	0.00
04/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4678	5	5	5	0.00
04/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	705	1	1	1	0.00
04/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	688	1	1	1	0.00
04/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	697	1	1	1	0.00
04/07/2024	R209 On 06-February-25			Bond Future	11.45	69.8711	70.0321	69.8711	0.00
04/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5657	6	6	6	0.00
04/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1133	1	1	1	0.00
04/07/2024	R209 On 08-May-25			Bond Future	11.54	68.2139	68.3786	68.2139	0.00
04/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4154	4	4	4	0.00
04/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2556	3	3	3	0.00
04/07/2024	R209 On 07-August-25			Bond Future	11.65	69.6505	69.8189	69.6505	0.00
04/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6645	7	7	7	0.00
04/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2105	2	2	2	0.00
04/07/2024	R210 On 01-August-24			Bond Future	238.09	238.4308	238.0944	238.4308	1,448.00
04/07/2024	R210 On 07-November-24			Bond Future	240.40	240.7419	240.3980	240.7419	0.00
04/07/2024	R210 On 06-February-25			Bond Future	245.66	246.0073	245.6565	246.0073	0.00
04/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6047	6	6	6	0.00
04/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/07/2024	R210 On 08-May-25			Bond Future	247.58	247.9333	247.5765	247.9333	0.00
04/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
04/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	454	0	0	0	0.00
04/07/2024	R210 On 07-August-25			Bond Future	252.86	253.2187	252.8552	253.2187	0.00
04/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4415	5	4	5	0.00
04/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
04/07/2024	R213 On 01-August-24			Bond Future	10.22	87.7075	87.8613	87.7075	29,996.00
04/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2826	3	3	3	0.00
04/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2789	3	3	3	0.00
04/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2863	3	3	3	0.00
04/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	140	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
04/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	148	0	0	0	0.00
04/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	144	0	0	0	0.00
04/07/2024	R213 On 07-November-24			Bond Future	10.30	86.2017	86.3591	86.2017	63,089.00
04/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4157	4	4	4	0.00
04/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4125	4	4	4	0.00
04/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4190	4	4	4	0.00
04/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	480	1	0	1	0.00
04/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	493	1	0	1	0.00
04/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	486	1	0	1	0.00
04/07/2024	R213 On 06-February-25			Bond Future	10.39	88.0666	88.2277	88.0666	0.00
04/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4607	4	5	4	0.00
04/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	876	1	1	1	0.00
04/07/2024	R213 On 08-May-25			Bond Future	10.48	86.3953	86.5601	86.3953	0.00
04/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2657	3	3	3	0.00
04/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2487	3	2	3	0.00
04/07/2024	R213 On 07-August-25			Bond Future	10.58	88.2162	88.3849	88.2162	0.00
04/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5419	5	5	5	0.00
04/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1501	2	2	2	0.00
04/07/2024	R214 On 01-August-24			Bond Future	11.67	64.9743	65.2617	64.9743	13,733.00
04/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2675	2	3	2	0.00
04/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2716	2	3	2	0.00
04/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2634	2	3	2	0.00
04/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	210	0	0	0	0.00
04/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	196	0	0	0	0.00
04/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	203	0	0	0	0.00
04/07/2024	R214 On 07-November-24			Bond Future	11.76	63.1901	63.4843	63.1901	1,770.00
04/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4783	5	5	5	0.00
04/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4820	5	5	5	0.00
04/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4747	5	5	5	0.00
04/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	745	1	1	1	0.00
04/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	727	1	1	1	0.00
04/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	736	1	1	1	0.00
04/07/2024	R214 On 06-February-25			Bond Future	11.86	64.5570	64.8578	64.5570	0.00
04/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5282	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2394	2	2	2	554.00
04/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3794	4	4	4	554.00
04/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8497	8	8	8	0.00
04/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	569	1	1	1	554.00
04/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1899	2	2	2	0.00
04/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2943	3	3	3	0.00
04/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1265	1	1	1	0.00
04/07/2024	R214 On 08-May-25			Bond Future	11.95	62.6351	62.9425	62.6351	0.00
04/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4609	4	5	4	0.00
04/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2481	3	2	3	0.00
04/07/2024	R214 On 07-August-25			Bond Future	12.06	63.9544	64.2686	63.9544	0.00
04/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6459	6	6	6	0.00
04/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2278	2	2	2	0.00
04/07/2024	R248 On 01-August-24			Bond Future	11.77	79.5130	79.8351	79.5130	58,429.00
04/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3481	3	3	3	0.00
04/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3532	3	4	3	0.00
04/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3431	3	3	3	0.00
04/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	235	0	0	0	0.00
04/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	219	0	0	0	0.00
04/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	227	0	0	0	0.00
04/07/2024	R248 On 07-November-24			Bond Future	11.87	76.9248	77.2546	76.9248	207,469.00
04/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6141	6	6	6	0.00
04/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6186	6	6	6	0.00
04/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6097	6	6	6	0.00
04/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	800	1	1	1	0.00
04/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	780	1	1	1	0.00
04/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	790	1	1	1	0.00
04/07/2024	R248 On 06-February-25			Bond Future	11.97	78.5888	78.9259	78.5888	10,000.00
04/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6045	6	6	6	0.00
04/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1735	2	2	2	0.00
04/07/2024	R248 On 08-May-25			Bond Future	12.06	75.8229	76.1675	75.8229	0.00
04/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5920	6	6	6	0.00
04/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2810	3	3	3	0.00
04/07/2024	R248 On 07-August-25			Bond Future	12.17	77.4196	77.7717	77.4196	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
04/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8249	8	8	8	0.00
04/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2512	3	3	3	0.00
04/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00