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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/07/2024 TO: 05/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	2025 On 01-August-24			Bond Future	181.57	181.5235	181.5728	181.5235	4,600.00
05/07/2024	2025 On 07-November-24			Bond Future	185.88	185.8257	185.8751	185.8257	4,870.00
05/07/2024	2029 On 01-August-24			Bond Future	131.42	131.2508	131.4184	131.2508	3,134.00
05/07/2024	2029 On 07-November-24			Bond Future	133.13	132.9596	133.1305	132.9596	6,877.00
05/07/2024	2029 On 06-February-25			Bond Future	136.04	135.8681	136.0421	135.8681	0.00
05/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3642	3	4	3	0.00
05/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2029 On 08-May-25			Bond Future	137.56	137.3850	137.5592	137.3850	0.00
05/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
05/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	291	0	0	0	0.00
05/07/2024	2029 On 07-August-25			Bond Future	140.50	140.3149	140.5023	140.3149	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
05/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	3092	3	3	3	0.00
05/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2030 On 01-August-24			Bond Future	9.78	92.6764	92.7178	92.6764	98,477.00
05/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2468	2	2	2	0.00
05/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2434	2	2	2	0.00
05/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2503	2	3	2	0.00
05/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1897	2	2	2	600.00
05/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3649	4	4	4	600.00
05/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5852	6	6	6	0.00
05/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	3	0	0	0	600.00
05/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	199	0	0	0	0.00
05/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	35	0	0	0	0.00
05/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	109	0	0	0	0.00
05/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	117	0	0	0	0.00
05/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	113	0	0	0	0.00
05/07/2024	2030 On 07-November-24			Bond Future	9.83	94.8482	94.8901	94.8482	65,181.00
05/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3856	4	4	4	0.00
05/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3886	4	4	4	0.00
05/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3825	4	4	4	0.00
05/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3735	4	4	4	600.00
05/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7607	8	8	8	0.00
05/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2337	2	2	2	600.00
05/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	458	0	0	0	0.00
05/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	72	0	0	0	600.00
05/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	913	1	1	1	0.00
05/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	439	0	0	0	0.00
05/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	427	0	0	0	0.00
05/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	433	0	0	0	0.00
05/07/2024	2030 On 06-February-25			Bond Future	9.90	92.8901	92.9325	92.8901	0.00
05/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3751	4	4	4	0.00
05/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	924	1	1	1	0.00
05/07/2024	2030 On 08-May-25			Bond Future	9.98	94.8836	94.9242	94.8836	0.00
05/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2091	2	2	2	0.00
05/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6881	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
05/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2866	3	3	3	1,640.00
05/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3752	4	4	4	2,280.00
05/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8048	8	8	8	0.00
05/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	358	0	0	0	2,280.00
05/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1288	1	1	1	0.00
05/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	534	1	1	1	1,640.00
05/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1709	2	2	2	0.00
05/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2264	2	2	2	0.00
05/07/2024	2030 On 07-August-25			Bond Future	10.08	92.8727	92.9209	92.8727	0.00
05/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4670	5	5	5	0.00
05/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3225	3	3	3	1,054.00
05/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7234	7	7	7	0.00
05/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	669	1	1	1	1,054.00
05/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1888	2	2	2	0.00
05/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1279	1	1	1	0.00
05/07/2024	2032 On 01-August-24			Bond Future	10.51	91.0658	91.1651	91.0658	84,436.00
05/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3119	3	3	3	0.00
05/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3160	3	3	3	0.00
05/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3079	3	3	3	0.00
05/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9027	9	9	9	0.00
05/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2998	3	3	3	600.00
05/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5091	5	5	5	600.00
05/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8069	8	8	8	0.00
05/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5305	5	5	5	0.00
05/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2372	2	2	2	0.00
05/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4622	5	5	5	120.00
05/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	70	0	0	0	0.00
05/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	319	0	0	0	11,000.00
05/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	44	0	0	0	100.00
05/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	6	0	0	0	600.00
05/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	51	0	0	0	0.00
05/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	2	0	0	0	11,000.00
05/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	209	0	0	0	0.00
05/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	198	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
05/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	188	0	0	0	0.00
05/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	193	0	0	0	0.00
05/07/2024	2032 On 07-November-24			Bond Future	10.60	89.0325	89.1336	89.0325	54,972.00
05/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4612	4	5	4	0.00
05/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4576	4	5	4	0.00
05/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4647	5	5	5	0.00
05/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5078	5	5	5	600.00
05/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10163	10	10	10	0.00
05/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3358	3	3	3	600.00
05/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11733	12	12	12	0.00
05/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5188	5	5	5	1,615.00
05/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	25	0	0	0	1,615.00
05/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	518	0	1	0	0.00
05/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	539	1	1	1	0.00
05/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	60	0	0	0	600.00
05/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1024	1	1	1	0.00
05/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	630	1	1	1	0.00
05/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	647	1	1	1	0.00
05/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	639	1	1	1	0.00
05/07/2024	2032 On 06-February-25			Bond Future	10.69	90.9585	91.0614	90.9585	0.00
05/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5472	5	5	5	0.00
05/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	958	1	1	1	0.00
05/07/2024	2032 On 08-May-25			Bond Future	10.79	88.7440	88.8465	88.7440	0.00
05/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3231	3	3	3	0.00
05/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2689	3	3	3	0.00
05/07/2024	2032 On 07-August-25			Bond Future	10.90	90.6132	90.7243	90.6132	0.00
05/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6383	6	6	6	0.00
05/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1790	2	2	2	0.00
05/07/2024	2033 On 01-August-24			Bond Future	123.96	124.0552	123.9560	124.0552	7,000.00
05/07/2024	2033 On 07-November-24			Bond Future	125.39	125.4951	125.3928	125.4951	569.00
05/07/2024	2033 On 06-February-25			Bond Future	128.14	128.2404	128.1354	128.2404	0.00
05/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3195	3	3	3	0.00
05/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2033 On 08-May-25			Bond Future	129.38	129.4914	129.3805	129.4914	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
05/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
05/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1240	1	1	1	0.00
05/07/2024	2033 On 07-August-25			Bond Future	132.15	132.2530	132.1487	132.2530	0.00
05/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3499	4	3	4	0.00
05/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2037 On 01-August-24			Bond Future	11.51	80.1698	80.4285	80.1698	184,950.00
05/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3362	3	3	3	0.00
05/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3316	3	3	3	0.00
05/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3409	3	3	3	1,383.00
05/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11530	11	12	11	0.00
05/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8541	8	9	8	0.00
05/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	2	0	0	0	1,383.00
05/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
05/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	174	0	0	0	0.00
05/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	187	0	0	0	0.00
05/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	180	0	0	0	0.00
05/07/2024	2037 On 07-November-24			Bond Future	11.61	82.0485	82.3128	82.0485	26,154.00
05/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5822	6	6	6	0.00
05/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5863	6	6	6	0.00
05/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5782	6	6	6	0.00
05/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	762	1	1	1	0.00
05/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	744	1	1	1	0.00
05/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	753	1	1	1	0.00
05/07/2024	2037 On 06-February-25			Bond Future	11.72	79.5627	79.8324	79.5627	0.00
05/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6615	6	7	6	0.00
05/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1243	1	1	1	0.00
05/07/2024	2037 On 08-May-25			Bond Future	11.83	81.2695	81.5427	81.2695	3,975.00
05/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5016	5	5	5	0.00
05/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8881	9	9	9	7,500.00
05/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6014	6	6	6	15,000.00
05/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8696	8	9	8	7,500.00
05/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1406	1	1	1	0.00
05/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2315	2	2	2	0.00
05/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1361	1	1	1	0.00

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05/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2825	3	3	3	0.00
05/07/2024	2037 On 07-August-25			Bond Future	11.95	78.7202	79.0049	78.7202	0.00
05/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7615	7	8	7	0.00
05/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2383	2	2	2	0.00
05/07/2024	2038 On 01-August-24			Bond Future	134.20	133.6835	134.1995	133.6835	1,889.00
05/07/2024	2038 On 07-November-24			Bond Future	137.38	136.8518	137.3792	136.8518	1,668.00
05/07/2024	2038 On 06-February-25			Bond Future	138.27	137.7275	138.2660	137.7275	0.00
05/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3036	2	3	2	0.00
05/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2038 On 08-May-25			Bond Future	141.26	140.7169	141.2632	140.7169	0.00
05/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1583	1	2	1	0.00
05/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2038 On 07-August-25			Bond Future	142.12	141.5547	142.1228	141.5547	0.00
05/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2563	2	3	2	0.00
05/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2040 On 01-August-24			Bond Future	11.75	80.4281	80.7354	80.4281	35,372.00
05/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3561	3	4	3	0.00
05/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3611	3	4	3	0.00
05/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3512	3	4	3	0.00
05/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6743	6	7	6	7,500.00
05/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3316	3	3	3	680.00
05/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6382	6	6	6	0.00
05/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9420	9	9	9	0.00
05/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	2	0	0	0	680.00
05/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	19	0	0	0	0.00
05/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	25	0	0	0	680.00
05/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	233	0	0	0	0.00
05/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	203	0	0	0	0.00
05/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	190	0	0	0	0.00
05/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	197	0	0	0	0.00
05/07/2024	2040 On 07-November-24			Bond Future	11.85	82.3129	82.6270	82.3129	92,146.00
05/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6311	6	6	6	0.00
05/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6398	6	6	6	0.00
05/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6355	6	6	6	0.00

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05/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3325	3	3	3	640.00
05/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5288	5	5	5	0.00
05/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7675	7	8	7	0.00
05/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1049	1	1	1	640.00
05/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1877	2	2	2	0.00
05/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	542	1	1	1	640.00
05/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	779	1	1	1	0.00
05/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	769	1	1	1	0.00
05/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	788	1	1	1	0.00
05/07/2024	2040 On 06-February-25			Bond Future	11.95	79.5821	79.9026	79.5821	14.00
05/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6871	7	7	7	0.00
05/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1393	1	1	1	0.00
05/07/2024	2040 On 08-May-25			Bond Future	12.07	81.2892	81.6143	81.2892	3,900.00
05/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5880	6	6	6	0.00
05/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8864	9	9	9	7,500.00
05/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6309	6	6	6	15,000.00
05/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9135	9	9	9	7,500.00
05/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1561	2	2	2	0.00
05/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2554	3	3	3	0.00
05/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1633	2	2	2	0.00
05/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2765	3	3	3	0.00
05/07/2024	2040 On 07-August-25			Bond Future	12.19	78.4893	78.8270	78.4893	0.00
05/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8318	8	8	8	0.00
05/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2513	3	3	3	0.00
05/07/2024	2044 On 01-August-24			Bond Future	11.83	76.6042	76.8860	76.6042	103,430.00
05/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3037	3	3	3	0.00
05/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2989	3	3	3	0.00
05/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3084	3	3	3	0.00
05/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6653	6	7	6	0.00
05/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	7930	8	8	8	0.00
05/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	9	0	0	0	15,000.00
05/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	23	0	0	0	5,000.00
05/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	295	0	0	0	0.00
05/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	315	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
05/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	305	0	0	0	0.00
05/07/2024	2044 On 07-November-24			Bond Future	11.93	78.3993	78.6872	78.3993	30,216.00
05/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6330	6	6	6	0.00
05/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6374	6	6	6	0.00
05/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6286	6	6	6	0.00
05/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4589	4	5	4	0.00
05/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1260	1	1	1	11,405.00
05/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	779	1	1	1	0.00
05/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	761	1	1	1	0.00
05/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	770	1	1	1	0.00
05/07/2024	2044 On 06-February-25			Bond Future	12.02	75.7092	76.0031	75.7092	0.00
05/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	6987	7	7	7	0.00
05/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3239	3	3	3	449.00
05/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	9981	10	10	10	0.00
05/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4965	5	5	5	449.00
05/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3380	3	3	3	0.00
05/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	790	1	1	1	449.00
05/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2228	2	2	2	0.00
05/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1443	1	1	1	0.00
05/07/2024	2044 On 08-May-25			Bond Future	12.13	77.3331	77.6310	77.3331	0.00
05/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6098	6	6	6	0.00
05/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2792	3	3	3	0.00
05/07/2024	2044 On 07-August-25			Bond Future	12.25	74.5751	74.8849	74.5751	0.00
05/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8442	8	8	8	0.00
05/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2595	3	3	3	0.00
05/07/2024	2046 On 01-August-24			Bond Future	116.52	116.5211	116.5173	116.5211	12,451.00
05/07/2024	2046 On 07-November-24			Bond Future	117.08	117.0799	117.0754	117.0799	6,555.00
05/07/2024	2046 On 06-February-25			Bond Future	119.64	119.6407	119.6356	119.6407	0.00
05/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5626	6	6	6	0.00
05/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2046 On 08-May-25			Bond Future	119.98	119.9862	119.9778	119.9862	0.00
05/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
05/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1992	2	2	2	0.00
05/07/2024	2046 On 07-August-25			Bond Future	122.54	122.5437	122.5435	122.5437	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
05/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3854	4	4	4	0.00
05/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2050 On 01-August-24			Bond Future	115.37	114.9837	115.3681	114.9837	10,186.00
05/07/2024	2050 On 07-November-24			Bond Future	118.10	117.7088	118.1016	117.7088	5,537.00
05/07/2024	2050 On 06-February-25			Bond Future	118.32	117.9238	118.3249	117.9238	0.00
05/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2725	2	3	2	0.00
05/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/07/2024	2050 On 08-May-25			Bond Future	120.89	120.4834	120.8898	120.4834	0.00
05/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
05/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	270	1	0	1	0.00
05/07/2024	2050 On 07-August-25			Bond Future	121.06	120.6410	121.0648	120.6410	0.00
05/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1175	1	1	1	0.00
05/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
05/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	AL37 On 01-August-24			Index Future	993.15	992.6280	993.1500	992.6280	0.00
05/07/2024	AL37 On 07-November-24			Index Future	1016.42	1015.8910	1016.4190	1015.8910	0.00
05/07/2024	AL37 On 06-February-25			Index Future	1038.41	1037.8780	1038.4130	1037.8780	0.00
05/07/2024	AL37 On 08-May-25			Index Future	1060.70	1060.1840	1060.7000	1060.1840	0.00
05/07/2024	AL37 On 07-August-25			Index Future	1083.18	1082.5810	1083.1800	1082.5810	0.00
05/07/2024	AL7T On 01-August-24			Index Future	1174.89	1172.0820	1174.8930	1172.0820	0.00
05/07/2024	AL7T On 07-November-24			Index Future	1202.42	1199.5500	1202.4210	1199.5500	0.00
05/07/2024	AL7T On 06-February-25			Index Future	1228.44	1225.5120	1228.4390	1225.5120	0.00
05/07/2024	AL7T On 08-May-25			Index Future	1254.81	1251.8510	1254.8050	1251.8510	0.00
05/07/2024	AL7T On 07-August-25			Index Future	1281.40	1278.2960	1281.3990	1278.2960	0.00
05/07/2024	ALBI On 01-August-24			Index Future	1016.53	1014.4620	1016.5310	1014.4620	121.00
05/07/2024	ALBI On 07-November-24			Index Future	1040.35	1038.2370	1040.3480	1038.2370	16.00
05/07/2024	ALBI On 06-February-25			Index Future	1062.86	1060.7080	1062.8600	1060.7080	0.00
05/07/2024	ALBI On 08-May-25			Index Future	1085.67	1083.5040	1085.6720	1083.5040	0.00
05/07/2024	ALBI On 07-August-25			Index Future	1108.68	1106.3930	1108.6810	1106.3930	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
05/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	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
05/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	ES33 On 01-August-24			Bond Future	11.89	78.6274	78.9088	78.6274	0.00
05/07/2024	ES33 On 07-November-24			Bond Future	12.02	76.6883	76.9759	76.6883	0.00
05/07/2024	ES33 On 06-February-25			Bond Future	12.16	78.3653	78.6589	78.3653	0.00
05/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4927	5	5	5	0.00
05/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
05/07/2024	ES33 On 08-May-25			Bond Future	12.30	76.2617	76.5595	76.2617	0.00
05/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1787	1	2	1	0.00
05/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
05/07/2024	ES33 On 07-August-25			Bond Future	12.46	77.8844	78.1941	77.8844	0.00
05/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4389	4	4	4	0.00
05/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
05/07/2024	ES42 On 01-August-24			Bond Future	12.36	74.6439	74.8723	74.6439	0.00
05/07/2024	ES42 On 07-November-24			Bond Future	12.48	72.1444	72.3779	72.1444	0.00
05/07/2024	ES42 On 06-February-25			Bond Future	12.60	73.7214	73.9597	73.7214	0.00
05/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5566	5	6	5	0.00
05/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/07/2024	ES42 On 08-May-25			Bond Future	12.73	71.0520	71.2933	71.0520	0.00
05/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2662	2	3	2	0.00
05/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
05/07/2024	ES42 On 07-August-25			Bond Future	12.86	72.5616	72.8133	72.5616	0.00
05/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4541	4	5	4	0.00
05/07/2024	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
05/07/2024	GOVI On 01-August-24			GOVI	1001.31	999.3000	1001.3080	999.3000	715.00
05/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	579280	56	58	56	0.00
05/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	579180	56	58	56	0.00
05/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	579380	56	58	56	0.00
05/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 07-November-24			GOVI	1024.77	1022.7190	1024.7690	1022.7190	0.00
05/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	759890	74	76	74	0.00
05/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	759790	74	76	74	0.00
05/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	759690	74	76	74	0.00
05/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 06-February-25			GOVI	1046.94	1044.8540	1046.9430	1044.8540	0.00
05/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	749430	73	75	73	0.00
05/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 08-May-25			GOVI	1069.41	1067.3090	1069.4140	1067.3090	0.00
05/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	474140	45	47	45	0.00
05/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
05/07/2024	GOVI On 07-August-25			GOVI	1092.08	1089.8560	1092.0780	1089.8560	0.00
05/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	810780	79	81	79	0.00
05/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
05/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2024	IGOV On 01-August-24			Index Future	355.78	355.3430	355.7840	355.3430	585.00
05/07/2024	IGOV On 07-November-24			Index Future	364.21	363.7650	364.2140	363.7650	16.00
05/07/2024	IGOV On 06-February-25			Index Future	372.18	371.7230	372.1800	371.7230	0.00
05/07/2024	IGOV On 08-May-25			Index Future	380.25	379.7950	380.2520	379.7950	0.00
05/07/2024	IGOV On 07-August-25			Index Future	388.39	387.9000	388.3930	387.9000	0.00
05/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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05/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
05/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
05/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
05/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
05/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
05/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
05/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
05/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
05/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/07/2024	R035 On 01-August-24			Bond Future	11.09	89.9227	90.2345	89.9227	72,748.00
05/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3929	4	4	4	0.00
05/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3977	4	4	4	0.00
05/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3881	4	4	4	0.00
05/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3220	3	3	3	0.00
05/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10830	11	11	11	0.00
05/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10692	10	11	10	0.00
05/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7122	7	7	7	0.00
05/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7366	7	7	7	0.00
05/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5892	6	6	6	5,100.00
05/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10135	10	10	10	0.00
05/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9995	10	10	10	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
05/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
05/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
05/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	23	0	0	0	0.00
05/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	6	0	0	0	0.00
05/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	8	0	0	0	0.00
05/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
05/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
05/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	188	0	0	0	9,500.00
05/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	114	0	0	0	0.00
05/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	106	0	0	0	0.00
05/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	110	0	0	0	0.00
05/07/2024	R035 On 07-November-24			Bond Future	11.19	87.5150	87.8336	87.5150	101,713.00
05/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5873	6	6	6	0.00
05/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5832	6	6	6	0.00
05/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5914	6	6	6	0.00
05/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5955	6	6	6	1,000.00
05/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10359	10	10	10	0.00
05/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	163	0	0	0	1,000.00
05/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	676	1	1	1	0.00
05/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	684	1	1	1	0.00
05/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	702	1	1	1	0.00
05/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	693	1	1	1	0.00
05/07/2024	R035 On 06-February-25			Bond Future	11.29	89.4084	89.7335	89.4084	0.00
05/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6825	7	7	7	0.00
05/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1113	1	1	1	0.00
05/07/2024	R035 On 08-May-25			Bond Future	11.39	86.8116	87.1412	86.8116	0.00
05/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4780	5	5	5	0.00
05/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3809	4	4	4	400.00
05/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7970	8	8	8	0.00
05/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10388	10	10	10	0.00
05/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	925	1	1	1	400.00
05/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1475	2	1	2	400.00
05/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3435	4	3	4	0.00
05/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2766	3	3	3	0.00
05/07/2024	R035 On 07-August-25			Bond Future	11.50	88.6406	88.9835	88.6406	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
05/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7817	8	8	8	0.00
05/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2206	2	2	2	0.00
05/07/2024	R053 On 01-August-24			Bond Future	11.74	102.7027	103.1183	102.7027	0.00
05/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10401	10	10	10	0.00
05/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10270	10	10	10	0.00
05/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10336	10	10	10	0.00
05/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	15	0	0	0	0.00
05/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	16	0	0	0	0.00
05/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	14	0	0	0	0.00
05/07/2024	R053 On 07-November-24			Bond Future	11.83	99.2372	99.6620	99.2372	3,638.00
05/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8318	8	8	8	0.00
05/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8375	8	8	8	0.00
05/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8262	8	8	8	0.00
05/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1102	1	1	1	0.00
05/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1076	1	1	1	0.00
05/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1089	1	1	1	0.00
05/07/2024	R053 On 06-February-25			Bond Future	11.93	101.3837	101.8172	101.3837	0.00
05/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9396	9	9	9	0.00
05/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1959	2	2	2	0.00
05/07/2024	R053 On 08-May-25			Bond Future	12.03	97.6876	98.1275	97.6876	0.00
05/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8118	8	8	8	0.00
05/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3557	4	4	4	0.00
05/07/2024	R053 On 07-August-25			Bond Future	12.13	99.7435	100.1999	99.7435	0.00
05/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10637	10	11	10	0.00
05/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3271	3	3	3	0.00
05/07/2024	R186 On 01-August-24			Bond Future	8.62	105.3047	105.2577	105.3047	85,843.00
05/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	394	0	0	0	0.00
05/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	380	0	0	0	0.00
05/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	407	0	0	0	0.00
05/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	235	0	0	0	0.00
05/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	252	0	0	0	0.00
05/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	244	0	0	0	0.00
05/07/2024	R186 On 07-November-24			Bond Future	8.59	107.7726	107.7239	107.7726	34,810.00
05/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1370	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
05/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1356	1	1	1	0.00
05/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1385	1	1	1	0.00
05/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	307	0	0	0	0.00
05/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	316	0	0	0	0.00
05/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	311	0	0	0	0.00
05/07/2024	R186 On 06-February-25			Bond Future	8.56	104.7891	104.7389	104.7891	0.00
05/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1314	1	1	1	0.00
05/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	514	0	1	0	0.00
05/07/2024	R186 On 08-May-25			Bond Future	8.55	107.0384	106.9840	107.0384	0.00
05/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	749	1	1	1	0.00
05/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	863	1	1	1	0.00
05/07/2024	R186 On 07-August-25			Bond Future	8.54	103.9794	103.9314	103.9794	0.00
05/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1675	2	2	2	0.00
05/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1252	1	1	1	1,983.00
05/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2267	2	2	2	0.00
05/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	111	0	0	0	1,983.00
05/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	388	0	0	0	0.00
05/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	231	0	0	0	0.00
05/07/2024	R202 On 01-August-24			Bond Future	261.00	260.9051	260.9980	260.9051	435.00
05/07/2024	R202 On 07-November-24			Bond Future	267.18	267.0888	267.1822	267.0888	583.00
05/07/2024	R202 On 06-February-25			Bond Future	267.81	267.7120	267.8067	267.7120	0.00
05/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1017	1	1	1	0.00
05/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/07/2024	R202 On 08-May-25			Bond Future	273.61	273.5233	273.6123	273.5233	0.00
05/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1302	1	1	1	0.00
05/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
05/07/2024	R202 On 07-August-25			Bond Future	274.13	274.0220	274.1327	274.0220	0.00
05/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2533	2	3	2	0.00
05/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
05/07/2024	R209 On 01-August-24			Bond Future	11.22	70.0644	70.2670	70.0644	11,452.00
05/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2888	3	3	3	0.00
05/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2929	3	3	3	0.00
05/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2848	3	3	3	0.00
05/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	176	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
05/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	164	0	0	0	0.00
05/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	170	0	0	0	0.00
05/07/2024	R209 On 07-November-24			Bond Future	11.31	68.5492	68.7562	68.5492	5,237.00
05/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4925	5	5	5	0.00
05/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4961	5	5	5	0.00
05/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4889	5	5	5	0.00
05/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	710	1	1	1	0.00
05/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	693	1	1	1	0.00
05/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	701	1	1	1	0.00
05/07/2024	R209 On 06-February-25			Bond Future	11.40	70.0321	70.2433	70.0321	0.00
05/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5820	6	6	6	0.00
05/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1084	1	1	1	0.00
05/07/2024	R209 On 08-May-25			Bond Future	11.50	68.3786	68.5924	68.3786	0.00
05/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4318	4	4	4	0.00
05/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2506	3	3	3	0.00
05/07/2024	R209 On 07-August-25			Bond Future	11.60	69.8189	70.0421	69.8189	0.00
05/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6783	7	7	7	0.00
05/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2020	2	2	2	0.00
05/07/2024	R210 On 01-August-24			Bond Future	237.92	238.0944	237.9193	238.0944	1,254.00
05/07/2024	R210 On 07-November-24			Bond Future	240.22	240.3980	240.2174	240.3980	192.00
05/07/2024	R210 On 06-February-25			Bond Future	245.47	245.6565	245.4710	245.6565	0.00
05/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5861	6	6	6	0.00
05/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/07/2024	R210 On 08-May-25			Bond Future	247.38	247.5765	247.3803	247.5765	0.00
05/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
05/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	650	0	1	0	0.00
05/07/2024	R210 On 07-August-25			Bond Future	252.67	252.8552	252.6720	252.8552	0.00
05/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4232	4	4	4	0.00
05/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
05/07/2024	R213 On 01-August-24			Bond Future	10.21	87.8613	87.9274	87.8613	29,996.00
05/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2899	3	3	3	0.00
05/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2862	3	3	3	0.00
05/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2936	3	3	3	0.00
05/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	146	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
05/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	155	0	0	0	0.00
05/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	150	0	0	0	0.00
05/07/2024	R213 On 07-November-24			Bond Future	10.29	86.3591	86.4264	86.3591	63,089.00
05/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4241	4	4	4	0.00
05/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4209	4	4	4	0.00
05/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4273	4	4	4	0.00
05/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	496	0	0	0	0.00
05/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	510	0	1	0	0.00
05/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	503	0	1	0	0.00
05/07/2024	R213 On 06-February-25			Bond Future	10.37	88.2277	88.2960	88.2277	0.00
05/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4640	5	5	5	0.00
05/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	840	1	1	1	0.00
05/07/2024	R213 On 08-May-25			Bond Future	10.46	86.5601	86.6274	86.5601	0.00
05/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2663	3	3	3	0.00
05/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2426	2	2	2	0.00
05/07/2024	R213 On 07-August-25			Bond Future	10.56	88.3849	88.4597	88.3849	0.00
05/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5505	5	6	5	0.00
05/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1512	2	2	2	0.00
05/07/2024	R214 On 01-August-24			Bond Future	11.63	65.2617	65.4719	65.2617	13,733.00
05/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2876	3	3	3	0.00
05/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2917	3	3	3	0.00
05/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2834	3	3	3	0.00
05/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	200	0	0	0	0.00
05/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	187	0	0	0	0.00
05/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	194	0	0	0	0.00
05/07/2024	R214 On 07-November-24			Bond Future	11.72	63.4843	63.6991	63.4843	1,770.00
05/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5018	5	5	5	0.00
05/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5054	5	5	5	0.00
05/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4982	5	5	5	0.00
05/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	765	1	1	1	0.00
05/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	746	1	1	1	0.00
05/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	755	1	1	1	0.00
05/07/2024	R214 On 06-February-25			Bond Future	11.82	64.8578	65.0770	64.8578	0.00
05/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5532	5	6	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
05/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2592	2	3	2	554.00
05/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4032	4	4	4	554.00
05/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8742	8	9	8	0.00
05/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	594	1	1	1	554.00
05/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1918	2	2	2	0.00
05/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2922	3	3	3	0.00
05/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1296	1	1	1	0.00
05/07/2024	R214 On 08-May-25			Bond Future	11.91	62.9425	63.1646	62.9425	0.00
05/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4812	5	5	5	0.00
05/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2462	2	2	2	0.00
05/07/2024	R214 On 07-August-25			Bond Future	12.01	64.2686	64.4999	64.2686	0.00
05/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6707	6	7	6	0.00
05/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2294	2	2	2	0.00
05/07/2024	R248 On 01-August-24			Bond Future	11.73	79.8351	80.1259	79.8351	49,554.00
05/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3741	3	4	3	0.00
05/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3793	4	4	4	0.00
05/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3690	3	4	3	0.00
05/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	203	0	0	0	0.00
05/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	189	0	0	0	0.00
05/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	196	0	0	0	0.00
05/07/2024	R248 On 07-November-24			Bond Future	11.82	77.2546	77.5518	77.2546	218,351.00
05/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6474	6	6	6	0.00
05/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6518	6	7	6	0.00
05/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6429	6	6	6	0.00
05/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	835	1	1	1	0.00
05/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	815	1	1	1	0.00
05/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	825	1	1	1	0.00
05/07/2024	R248 On 06-February-25			Bond Future	11.92	78.9259	79.2292	78.9259	10,000.00
05/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6401	6	6	6	0.00
05/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1788	2	2	2	0.00
05/07/2024	R248 On 08-May-25			Bond Future	12.01	76.1675	76.4751	76.1675	0.00
05/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6153	6	6	6	0.00
05/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2735	3	3	3	0.00
05/07/2024	R248 On 07-August-25			Bond Future	12.12	77.7717	78.0914	77.7717	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
05/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8608	8	9	8	0.00
05/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2550	3	3	3	0.00
05/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00