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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/10/2024 TO: 04/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	2025 On 07-November-24			Bond Future	185.02	185.0135	185.0235	185.0135	9,240.00
04/10/2024	2029 On 07-November-24			Bond Future	134.26	134.2531	134.2566	134.2531	7,734.00
04/10/2024	2029 On 06-February-25			Bond Future	137.05	137.0397	137.0452	137.0397	0.00
04/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4645	5	5	5	0.00
04/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2029 On 08-May-25			Bond Future	138.39	138.3631	138.3858	138.3631	0.00
04/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	536	1	1	1	0.00
04/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2029 On 07-August-25			Bond Future	141.03	141.0333	141.0277	141.0333	0.00
04/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3618	4	4	4	0.00
04/10/2024	2029 On 07-August-25	137.41	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
04/10/2024	2029 On 06-November-25			Bond Future	142.21	142.2604	142.2099	142.2604	0.00
04/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2420	2	2	2	0.00
04/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2030 On 07-November-24			Bond Future	9.20	97.5328	97.3524	97.5328	183,072.00
04/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5886	6	6	6	0.00
04/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5849	6	6	6	0.00
04/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5922	6	6	6	0.00
04/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3897	4	4	4	600.00
04/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5740	6	6	6	600.00
04/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9997	10	10	10	0.00
04/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
04/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	11	0	0	0	0.00
04/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2030 On 06-February-25			Bond Future	9.25	95.5233	95.3405	95.5233	28,810.00
04/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5327	6	5	6	0.00
04/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	389	0	0	0	800.00
04/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1054	1	1	1	800.00
04/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2226	2	2	2	0.00
04/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	580	1	1	1	800.00
04/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1326	1	1	1	0.00
04/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2588	2	3	2	0.00
04/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	93	0	0	0	0.00
04/10/2024	2030 On 08-May-25			Bond Future	9.33	97.4133	97.2391	97.4133	0.00
04/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2950	3	3	3	0.00
04/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8721	9	9	9	0.00
04/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3992	4	4	4	1,640.00
04/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10031	10	10	10	0.00
04/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5112	5	5	5	2,280.00
04/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1293	1	1	1	800.00
04/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3108	3	3	3	0.00
04/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	609	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1848	2	2	2	0.00
04/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3015	3	3	3	0.00
04/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	755	1	1	1	800.00
04/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	26	0	0	0	2,280.00
04/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	332	0	0	0	0.00
04/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	59	0	0	0	1,640.00
04/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	520	1	1	1	0.00
04/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	809	1	1	1	0.00
04/10/2024	2030 On 07-August-25			Bond Future	9.45	95.2586	95.0607	95.2586	0.00
04/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5965	6	6	6	0.00
04/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8843	9	9	9	0.00
04/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4235	4	4	4	1,054.00
04/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	138	0	0	0	1,054.00
04/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	759	1	1	1	0.00
04/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	435	0	0	0	0.00
04/10/2024	2030 On 06-November-25			Bond Future	9.59	97.0399	96.8070	97.0399	0.00
04/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2017	2	2	2	0.00
04/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2177	2	2	2	0.00
04/10/2024	2032 On 07-November-24			Bond Future	9.87	92.8257	92.6052	92.8257	108,681.00
04/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7451	8	7	8	0.00
04/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7494	8	7	8	0.00
04/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7407	8	7	8	0.00
04/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8145	8	8	8	1,615.00
04/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15180	15	15	15	0.00
04/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3579	4	4	4	0.00
04/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8015	8	8	8	600.00
04/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13574	14	14	14	0.00
04/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5825	6	6	6	600.00
04/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	544	1	1	1	50.00
04/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	922	1	1	1	100.00
04/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	811	1	1	1	0.00
04/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	858	1	1	1	0.00
04/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	774	1	1	1	0.00
04/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1130	1	1	1	0.00

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04/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	4	0	0	0	0.00
04/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
04/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	20	0	0	0	0.00
04/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	102	0	0	0	200.00
04/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
04/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	4	0	0	0	0.00
04/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	6	0	0	0	0.00
04/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	6	0	0	0	0.00
04/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	6	0	0	0	0.00
04/10/2024	2032 On 06-February-25			Bond Future	9.94	94.7296	94.5059	94.7296	16,670.00
04/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8032	8	8	8	0.00
04/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	544	1	1	1	800.00
04/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1462	2	1	2	800.00
04/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3619	4	4	4	0.00
04/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	528	1	1	1	800.00
04/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1578	2	2	2	0.00
04/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3079	3	3	3	0.00
04/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	74	0	0	0	0.00
04/10/2024	2032 On 08-May-25			Bond Future	10.04	92.4415	92.2251	92.4415	0.00
04/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4714	5	5	5	0.00
04/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	864	1	1	1	800.00
04/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1782	2	2	2	800.00
04/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4923	5	5	5	0.00
04/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	741	1	1	1	800.00
04/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2320	2	2	2	0.00
04/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3762	4	4	4	0.00
04/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	794	1	1	1	0.00
04/10/2024	2032 On 07-August-25			Bond Future	10.16	94.2012	93.9610	94.2012	0.00
04/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8393	9	8	9	0.00
04/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	563	1	1	1	0.00
04/10/2024	2032 On 06-November-25			Bond Future	10.30	91.8035	91.5287	91.8035	0.00
04/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3308	4	3	4	0.00
04/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2775	3	3	3	0.00
04/10/2024	2033 On 07-November-24			Bond Future	127.06	127.0516	127.0567	127.0516	6,818.00

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04/10/2024	2033 On 06-February-25			Bond Future	129.70	129.6887	129.6957	129.6887	0.00
04/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4756	5	5	5	0.00
04/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2033 On 08-May-25			Bond Future	130.79	130.7655	130.7888	130.7655	0.00
04/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	169	0	0	0	0.00
04/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2033 On 07-August-25			Bond Future	133.29	133.2891	133.2857	133.2891	0.00
04/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4636	5	5	5	0.00
04/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2033 On 06-November-25			Bond Future	134.22	134.2677	134.2220	134.2677	0.00
04/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1082	1	1	1	0.00
04/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2037 On 07-November-24			Bond Future	10.84	86.9080	86.7021	86.9080	212,827.00
04/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9460	10	9	10	0.00
04/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9410	10	9	10	0.00
04/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9510	10	10	10	0.00
04/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2037 On 06-February-25			Bond Future	10.93	84.4299	84.2210	84.4299	9,680.00
04/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9866	10	10	10	0.00
04/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	106	0	0	0	0.00
04/10/2024	2037 On 08-May-25			Bond Future	11.04	86.1000	85.8977	86.1000	3,975.00
04/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7307	8	7	8	0.00
04/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12083	12	12	12	7,500.00
04/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8609	9	9	9	15,000.00
04/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11869	12	12	12	7,500.00
04/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	224	0	0	0	0.00
04/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	555	1	1	1	0.00
04/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	207	0	0	0	0.00
04/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	761	1	1	1	0.00
04/10/2024	2037 On 07-August-25			Bond Future	11.17	83.4786	83.2544	83.4786	0.00
04/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10241	10	10	10	0.00
04/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6854	7	7	7	0.00

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04/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4125	4	4	4	0.00
04/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1761	2	2	2	2,341.00
04/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1950	2	2	2	200.00
04/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5526	6	6	6	0.00
04/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3042	3	3	3	0.00
04/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1364	2	1	2	2,541.00
04/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3590	4	4	4	2,541.00
04/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6186	6	6	6	0.00
04/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1980	2	2	2	2,541.00
04/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4980	5	5	5	0.00
04/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2726	3	3	3	2,541.00
04/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5323	5	5	5	0.00
04/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1494	2	1	2	2,741.00
04/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	759	1	1	1	0.00
04/10/2024	2037 On 06-November-25			Bond Future	11.30	85.0380	84.7820	85.0380	0.00
04/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5027	5	5	5	0.00
04/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3251	3	3	3	0.00
04/10/2024	2038 On 07-November-24			Bond Future	138.99	140.1292	138.9940	140.1292	3,311.00
04/10/2024	2038 On 06-February-25			Bond Future	139.77	140.9310	139.7741	140.9310	0.00
04/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4544	6	5	6	0.00
04/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2038 On 08-May-25			Bond Future	142.59	143.7551	142.5926	143.7551	0.00
04/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2913	4	3	4	0.00
04/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2038 On 07-August-25			Bond Future	143.16	144.3788	143.1645	144.3788	0.00
04/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3605	5	4	5	0.00
04/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2038 On 06-November-25			Bond Future	145.83	147.1180	145.8346	147.1180	0.00
04/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1955	3	2	3	0.00
04/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2040 On 07-November-24			Bond Future	11.08	87.6307	87.4074	87.6307	113,851.00
04/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10357	11	10	11	0.00
04/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10410	11	10	11	0.00
04/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10305	11	10	11	0.00

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04/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6255	6	6	6	640.00
04/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9021	9	9	9	0.00
04/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11914	12	12	12	0.00
04/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
04/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	25	0	0	0	0.00
04/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	3	0	0	0	640.00
04/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2040 On 06-February-25			Bond Future	11.16	84.9169	84.6901	84.9169	5,684.00
04/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10391	11	10	11	0.00
04/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1563	2	2	2	780.00
04/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4235	5	4	5	0.00
04/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6625	7	7	7	0.00
04/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	427	0	0	0	780.00
04/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	941	1	1	1	780.00
04/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2617	3	3	3	0.00
04/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	127	0	0	0	0.00
04/10/2024	2040 On 08-May-25			Bond Future	11.27	86.5963	86.3760	86.5963	3,900.00
04/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8588	9	9	9	0.00
04/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12284	12	12	12	7,500.00
04/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9145	9	9	9	15,000.00
04/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12600	13	13	13	7,500.00
04/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	264	0	0	0	0.00
04/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	628	1	1	1	0.00
04/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	292	0	0	0	0.00
04/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	711	1	1	1	0.00
04/10/2024	2040 On 07-August-25			Bond Future	11.40	83.7336	83.4909	83.7336	0.00
04/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11317	12	11	12	0.00
04/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	848	1	1	1	0.00
04/10/2024	2040 On 06-November-25			Bond Future	11.53	85.2973	85.0223	85.2973	0.00
04/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5430	6	5	6	0.00
04/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3582	4	4	4	0.00
04/10/2024	2044 On 07-November-24			Bond Future	11.16	83.7296	83.5328	83.7296	75,826.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10407	11	10	11	0.00
04/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10353	11	10	11	0.00
04/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10459	11	10	11	0.00
04/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6772	7	7	7	0.00
04/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5341	6	5	6	0.00
04/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8179	8	8	8	0.00
04/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	5	0	0	0	11,405.00
04/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	51	0	0	0	13,875.00
04/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	17	0	0	0	9,540.00
04/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	1	0	0	0	0.00
04/10/2024	2044 On 06-February-25			Bond Future	11.24	81.0610	80.8614	81.0610	470.00
04/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10545	11	11	11	0.00
04/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5422	6	5	6	449.00
04/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14082	14	14	14	0.00
04/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7917	8	8	8	449.00
04/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	705	1	1	1	0.00
04/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	32	0	0	0	449.00
04/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	322	0	0	0	0.00
04/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	142	0	0	0	0.00
04/10/2024	2044 On 08-May-25			Bond Future	11.34	82.6642	82.4710	82.6642	0.00
04/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8890	9	9	9	0.00
04/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7408	8	7	8	0.00
04/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4156	4	4	4	0.00
04/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1723	2	2	2	2,490.00
04/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2217	2	2	2	2,490.00
04/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4533	5	5	5	0.00
04/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1031	1	1	1	2,490.00
04/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	744	1	1	1	0.00
04/10/2024	2044 On 07-August-25			Bond Future	11.46	79.8519	79.6376	79.8519	0.00
04/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11464	12	11	12	0.00
04/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	864	1	1	1	0.00
04/10/2024	2044 On 06-November-25			Bond Future	11.58	81.3429	81.0981	81.3429	0.00
04/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5574	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3765	4	4	4	0.00
04/10/2024	2046 On 07-November-24			Bond Future	121.01	121.7390	121.0064	121.7390	17,668.00
04/10/2024	2046 On 06-February-25			Bond Future	123.52	124.2658	123.5196	124.2658	0.00
04/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	9510	10	10	10	0.00
04/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2046 On 08-May-25			Bond Future	123.77	124.5195	123.7738	124.5195	0.00
04/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	1804	3	2	3	0.00
04/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2046 On 07-August-25			Bond Future	126.14	126.9215	126.1355	126.9215	0.00
04/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	7445	8	7	8	0.00
04/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2046 On 06-November-25			Bond Future	126.21	127.0504	126.2092	127.0504	0.00
04/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	799	2	1	2	0.00
04/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2050 On 07-November-24			Bond Future	121.94	123.6931	121.9372	123.6931	15,276.00
04/10/2024	2050 On 06-February-25			Bond Future	122.12	123.9132	122.1224	123.9132	582.00
04/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	6522	8	7	8	0.00
04/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2050 On 08-May-25			Bond Future	124.59	126.3964	124.5852	126.3964	0.00
04/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	3425	5	3	5	0.00
04/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2050 On 07-August-25			Bond Future	124.57	126.4394	124.5675	126.4394	0.00
04/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	4677	7	5	7	0.00
04/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
04/10/2024	2050 On 06-November-25			Bond Future	126.89	128.8379	126.8904	128.8379	0.00
04/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	2470	4	2	4	0.00
04/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
04/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	AL37 On 07-November-24			Index Future	1044.52	1046.5710	1044.5150	1046.5710	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
04/10/2024	AL37 On 06-February-25			Index Future	1065.95	1068.0370	1065.9530	1068.0370	0.00
04/10/2024	AL37 On 08-May-25			Index Future	1087.21	1089.1990	1087.2070	1089.1990	0.00
04/10/2024	AL37 On 07-August-25			Index Future	1107.73	1109.9830	1107.7300	1109.9830	0.00
04/10/2024	AL37 On 06-November-25			Index Future	1128.19	1130.8340	1128.1870	1130.8340	0.00
04/10/2024	AL7T On 07-November-24			Index Future	1252.99	1255.4600	1252.9850	1255.4600	0.00
04/10/2024	AL7T On 06-February-25			Index Future	1278.70	1281.2100	1278.7020	1281.2100	0.00
04/10/2024	AL7T On 08-May-25			Index Future	1304.20	1306.5960	1304.1980	1306.5960	0.00
04/10/2024	AL7T On 07-August-25			Index Future	1328.82	1331.5290	1328.8160	1331.5290	0.00
04/10/2024	AL7T On 06-November-25			Index Future	1353.36	1356.5410	1353.3570	1356.5410	0.00
04/10/2024	ALBI On 07-November-24			Index Future	1082.86	1085.0980	1082.8590	1085.0980	104.00
04/10/2024	ALBI On 06-February-25			Index Future	1105.08	1107.3550	1105.0840	1107.3550	0.00
04/10/2024	ALBI On 08-May-25			Index Future	1127.12	1129.2950	1127.1180	1129.2950	0.00
04/10/2024	ALBI On 07-August-25			Index Future	1148.39	1150.8450	1148.3940	1150.8450	0.00
04/10/2024	ALBI On 06-November-25			Index Future	1169.60	1172.4630	1169.6020	1172.4630	0.00
04/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C186 On 21-December-26			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
04/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	ES33 On 07-November-24			Bond Future	11.03	81.6890	81.5472	81.6890	0.00
04/10/2024	ES33 On 06-February-25			Bond Future	11.15	83.3845	83.2409	83.3845	0.00
04/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9509	10	10	10	0.00
04/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
04/10/2024	ES33 On 08-May-25			Bond Future	11.27	81.2557	81.1196	81.2557	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
04/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6348	6	6	6	0.00
04/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
04/10/2024	ES33 On 07-August-25			Bond Future	11.43	82.8211	82.6651	82.8211	0.00
04/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8860	9	9	9	0.00
04/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
04/10/2024	ES33 On 06-November-25			Bond Future	11.60	80.5936	80.4083	80.5936	0.00
04/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1758	2	2	2	0.00
04/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
04/10/2024	ES42 On 07-November-24			Bond Future	11.42	78.7483	78.5342	78.7483	0.00
04/10/2024	ES42 On 06-February-25			Bond Future	11.51	80.3825	80.1651	80.3825	0.00
04/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11772	12	12	12	0.00
04/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/10/2024	ES42 On 08-May-25			Bond Future	11.62	77.7262	77.5145	77.7262	0.00
04/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8884	9	9	9	0.00
04/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
04/10/2024	ES42 On 07-August-25			Bond Future	11.74	79.2214	78.9889	79.2214	0.00
04/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10717	11	11	11	0.00
04/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
04/10/2024	ES42 On 06-November-25			Bond Future	11.88	76.4559	76.1934	76.4559	0.00
04/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2860	3	3	3	0.00
04/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
04/10/2024	GOVI On 07-November-24			GOVI	1065.92	1068.1080	1065.9170	1068.1080	677.00
04/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1171170	119	117	119	0.00
04/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1171370	119	117	119	0.00
04/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1171270	119	117	119	0.00
04/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/10/2024	GOVI On 06-February-25			GOVI	1087.79	1090.0150	1087.7940	1090.0150	0.00
04/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1157940	118	116	118	0.00
04/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/10/2024	GOVI On 08-May-25			GOVI	1109.48	1111.6130	1109.4840	1111.6130	0.00
04/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	874840	90	87	90	0.00
04/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	GOVI On 07-August-25			GOVI	1130.43	1132.8250	1130.4260	1132.8250	0.00
04/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1194260	122	119	122	0.00
04/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
04/10/2024	GOVI On 06-November-25			GOVI	1151.30	1154.1050	1151.3030	1154.1050	0.00
04/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	393030	42	39	42	0.00
04/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
04/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2024	IGOV On 07-November-24			Index Future	370.87	372.6780	370.8690	372.6780	791.00
04/10/2024	IGOV On 06-February-25			Index Future	378.57	380.4140	378.5720	380.4140	0.00
04/10/2024	IGOV On 08-May-25			Index Future	386.21	388.0410	386.2090	388.0410	0.00
04/10/2024	IGOV On 07-August-25			Index Future	393.59	395.5330	393.5870	395.5330	0.00
04/10/2024	IGOV On 06-November-25			Index Future	400.94	403.0500	400.9420	403.0500	0.00
04/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
04/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
04/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
04/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
04/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
04/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
04/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	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
04/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/10/2024	R035 On 07-November-24			Bond Future	10.46	92.0272	91.8849	92.0272	145,561.00
04/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9232	9	9	9	0.00
04/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9282	9	9	9	0.00
04/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9182	9	9	9	0.00
04/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14247	14	14	14	0.00
04/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9332	9	9	9	1,000.00
04/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3681	4	4	4	0.00
04/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	102	0	0	0	11,000.00
04/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
04/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R035 On 06-February-25			Bond Future	10.55	93.9148	93.7708	93.9148	16,070.00
04/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9849	10	10	10	0.00
04/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4725	5	5	5	0.00
04/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2192	2	2	2	0.00
04/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1294	1	1	1	1,000.00
04/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1104	1	1	1	100.00
04/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2785	3	3	3	0.00
04/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1642	2	2	2	1,100.00
04/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2512	2	3	2	0.00
04/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	616	1	1	1	1,100.00
04/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	99	0	0	0	0.00
04/10/2024	R035 On 08-May-25			Bond Future	10.65	91.2640	91.1286	91.2640	0.00
04/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6802	7	7	7	0.00
04/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1996	2	2	2	150.00
04/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3565	4	4	4	0.00
04/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6467	7	6	7	0.00
04/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5487	6	5	6	400.00
04/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13549	14	14	14	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
04/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10758	11	11	11	0.00
04/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	276	0	0	0	400.00
04/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1125	1	1	1	0.00
04/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	98	0	0	0	400.00
04/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	872	1	1	1	150.00
04/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1909	2	2	2	150.00
04/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3165	3	3	3	0.00
04/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	800	1	1	1	0.00
04/10/2024	R035 On 07-August-25			Bond Future	10.77	93.0017	92.8445	93.0017	0.00
04/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10170	10	10	10	0.00
04/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	698	1	1	1	0.00
04/10/2024	R035 On 06-November-25			Bond Future	10.91	90.2367	90.0470	90.2367	0.00
04/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4630	5	5	5	0.00
04/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3094	3	3	3	0.00
04/10/2024	R053 On 07-November-24			Bond Future	11.09	106.2265	105.9610	106.2265	3,664.00
04/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13530	14	14	14	0.00
04/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13461	14	13	14	0.00
04/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13600	14	14	14	0.00
04/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	2	0	0	0	0.00
04/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	2	0	0	0	0.00
04/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	2	0	0	0	0.00
04/10/2024	R053 On 06-February-25			Bond Future	11.17	108.4053	108.1358	108.4053	0.00
04/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13952	14	14	14	0.00
04/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	196	0	0	0	0.00
04/10/2024	R053 On 08-May-25			Bond Future	11.26	104.6843	104.4228	104.6843	0.00
04/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11838	12	12	12	0.00
04/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	982	1	1	1	0.00
04/10/2024	R053 On 07-August-25			Bond Future	11.37	106.6758	106.3870	106.6758	0.00
04/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14769	15	15	15	0.00
04/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1216	1	1	1	0.00
04/10/2024	R053 On 06-November-25			Bond Future	11.48	102.8077	102.4793	102.8077	0.00
04/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6933	7	7	7	0.00
04/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4668	5	5	5	0.00
04/10/2024	R186 On 07-November-24			Bond Future	8.20	108.6086	108.4843	108.6086	159,584.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1824	2	2	2	0.00
04/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1843	2	2	2	0.00
04/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1806	2	2	2	0.00
04/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	5	0	0	0	0.00
04/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	5	0	0	0	0.00
04/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	5	0	0	0	0.00
04/10/2024	R186 On 06-February-25			Bond Future	8.18	105.5242	105.3988	105.5242	17,134.00
04/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1603	2	2	2	0.00
04/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	143	0	0	0	0.00
04/10/2024	R186 On 08-May-25			Bond Future	8.20	107.6128	107.4984	107.6128	0.00
04/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	893	1	1	1	0.00
04/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	493	0	0	0	0.00
04/10/2024	R186 On 07-August-25			Bond Future	8.32	104.3528	104.2138	104.3528	0.00
04/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1901	2	2	2	0.00
04/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2519	3	3	3	0.00
04/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1447	2	1	2	1,983.00
04/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	80	0	0	0	1,983.00
04/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	301	0	0	0	0.00
04/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	174	0	0	0	0.00
04/10/2024	R186 On 06-November-25			Bond Future	8.53	106.3044	106.1286	106.3044	0.00
04/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	400	0	0	0	0.00
04/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	823	1	1	1	0.00
04/10/2024	R202 On 07-November-24			Bond Future	270.97	270.9631	270.9737	270.9631	2,010.00
04/10/2024	R202 On 06-February-25			Bond Future	271.41	271.3953	271.4098	271.3953	0.00
04/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4620	5	5	5	0.00
04/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
04/10/2024	R202 On 08-May-25			Bond Future	276.88	276.8349	276.8837	276.8349	0.00
04/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4574	5	5	5	0.00
04/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
04/10/2024	R202 On 07-August-25			Bond Future	276.87	276.8804	276.8730	276.8804	0.00
04/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	5273	5	5	5	0.00
04/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
04/10/2024	R202 On 06-November-25			Bond Future	282.04	282.1338	282.0377	282.1338	0.00
04/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6398	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
04/10/2024	R209 On 07-November-24			Bond Future	10.60	72.4962	72.3414	72.4962	19,749.00
04/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7810	8	8	8	0.00
04/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7766	8	8	8	0.00
04/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7855	8	8	8	0.00
04/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	749	1	1	1	100.00
04/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2279	2	2	2	0.00
04/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	243	0	0	0	100.00
04/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1021	1	1	1	0.00
04/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R209 On 06-February-25			Bond Future	10.68	73.9832	73.8262	73.9832	0.00
04/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8416	9	8	9	0.00
04/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	98	0	0	0	0.00
04/10/2024	R209 On 08-May-25			Bond Future	10.77	72.2937	72.1428	72.2937	0.00
04/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6072	6	6	6	0.00
04/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	709	1	1	1	0.00
04/10/2024	R209 On 07-August-25			Bond Future	10.88	73.6700	73.5009	73.6700	0.00
04/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8921	9	9	9	0.00
04/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	699	1	1	1	0.00
04/10/2024	R209 On 06-November-25			Bond Future	11.01	71.8969	71.7011	71.8969	0.00
04/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4196	4	4	4	0.00
04/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2924	3	3	3	0.00
04/10/2024	R210 On 07-November-24			Bond Future	242.02	242.0105	242.0168	242.0105	1,601.00
04/10/2024	R210 On 06-February-25			Bond Future	247.04	247.0337	247.0435	247.0337	0.00
04/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7434	7	7	7	0.00
04/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/10/2024	R210 On 08-May-25			Bond Future	248.64	248.5944	248.6351	248.5944	0.00
04/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	605	1	1	1	0.00
04/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
04/10/2024	R210 On 07-August-25			Bond Future	253.38	253.3909	253.3808	253.3909	0.00
04/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4941	5	5	5	0.00
04/10/2024	R210 On 07-August-25	248.44	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
04/10/2024	R210 On 06-November-25			Bond Future	254.65	254.7452	254.6543	254.7452	0.00
04/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2514	3	3	3	0.00
04/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
04/10/2024	R213 On 07-November-24			Bond Future	9.59	89.5599	89.3652	89.5599	76,977.00
04/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6681	7	7	7	0.00
04/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6720	7	7	7	0.00
04/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6643	7	7	7	0.00
04/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	5	0	0	0	0.00
04/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	4	0	0	0	0.00
04/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	4	0	0	0	0.00
04/10/2024	R213 On 06-February-25			Bond Future	9.66	91.3968	91.1994	91.3968	0.00
04/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6782	7	7	7	0.00
04/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	79	0	0	0	0.00
04/10/2024	R213 On 08-May-25			Bond Future	9.74	89.6493	89.4592	89.6493	0.00
04/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3810	4	4	4	0.00
04/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	741	1	1	1	0.00
04/10/2024	R213 On 07-August-25			Bond Future	9.85	91.3570	91.1444	91.3570	0.00
04/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7159	7	7	7	0.00
04/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	481	0	0	0	0.00
04/10/2024	R213 On 06-November-25			Bond Future	10.00	89.5143	89.2689	89.5143	0.00
04/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2602	3	3	3	0.00
04/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2403	2	2	2	0.00
04/10/2024	R214 On 07-November-24			Bond Future	10.89	68.3187	68.1237	68.3187	20,682.00
04/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8688	9	9	9	0.00
04/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8642	9	9	9	0.00
04/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8733	9	9	9	0.00
04/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R214 On 06-February-25			Bond Future	10.97	69.7200	69.5219	69.7200	2,000.00
04/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8795	9	9	9	0.00
04/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4660	5	5	5	554.00
04/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6801	7	7	7	554.00
04/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12609	13	13	13	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
04/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	16	0	0	0	554.00
04/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	242	0	0	0	0.00
04/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	546	1	1	1	0.00
04/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	114	0	0	0	0.00
04/10/2024	R214 On 08-May-25			Bond Future	11.06	67.7971	67.6037	67.7971	0.00
04/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7391	8	7	8	0.00
04/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	601	1	1	1	0.00
04/10/2024	R214 On 07-August-25			Bond Future	11.16	69.0880	68.8766	69.0880	0.00
04/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9545	10	10	10	0.00
04/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	756	1	1	1	0.00
04/10/2024	R214 On 06-November-25			Bond Future	11.27	67.0813	66.8440	67.0813	0.00
04/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4863	5	5	5	0.00
04/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2951	3	3	3	0.00
04/10/2024	R248 On 07-November-24			Bond Future	11.06	82.7669	82.5609	82.7669	250,951.00
04/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10659	11	11	11	0.00
04/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10713	11	11	11	0.00
04/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10605	11	11	11	0.00
04/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
04/10/2024	R248 On 06-February-25			Bond Future	11.14	84.4645	84.2554	84.4645	203,389.00
04/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9858	10	10	10	0.00
04/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	331	0	0	0	660.00
04/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1809	2	2	2	660.00
04/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4704	5	5	5	0.00
04/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1023	1	1	1	660.00
04/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2787	3	3	3	0.00
04/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6468	6	6	6	0.00
04/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	219	0	0	0	0.00
04/10/2024	R248 On 08-May-25			Bond Future	11.23	81.6899	81.4871	81.6899	0.00
04/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9169	9	9	9	0.00
04/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	738	1	1	1	0.00
04/10/2024	R248 On 07-August-25			Bond Future	11.33	83.2450	83.0210	83.2450	0.00
04/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11876	12	12	12	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
04/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	889	1	1	1	0.00
04/10/2024	R248 On 06-November-25			Bond Future	11.45	80.3603	80.1057	80.3603	0.00
04/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5569	6	6	6	0.00
04/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3705	4	4	4	0.00
04/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00