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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/12/2024 TO: 04/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2024	2029 On 06-February-25			Bond Future	135.08		135.0755	135.0753	135.0755	8,604.00
04/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2675		3	3	3	0.00
04/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
04/12/2024	2029 On 08-May-25			Bond Future	136.42		136.4200	136.4209	136.4200	728.00
04/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
04/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1429		1	1	1	0.00
04/12/2024	2029 On 07-August-25			Bond Future	139.15		139.1489	139.1515	139.1489	0.00
04/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1742		2	2	2	0.00
04/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
04/12/2024	2029 On 06-November-25			Bond Future	140.44		140.4335	140.4378	140.4335	0.00
04/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	648		1	1	1	0.00
04/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	2029 On 05-February-26			Bond Future	143.13	143.1270	143.1331	143.1270	0.00
04/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	3023	3	3	3	0.00
04/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2030 On 06-February-25			Bond Future	8.97	96.6946	96.4181	96.6946	162,564.00
04/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6319	7	6	7	0.00
04/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	438	1	0	1	800.00
04/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1366	2	1	2	800.00
04/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2872	3	3	3	0.00
04/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	149	0	0	0	800.00
04/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	561	0	1	0	0.00
04/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1559	1	2	1	0.00
04/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	7	0	0	0	0.00
04/12/2024	2030 On 08-May-25			Bond Future	9.03	98.6446	98.3634	98.6446	0.00
04/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3653	4	4	4	0.00
04/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1226	1	1	1	1,320.00
04/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2322	3	2	3	680.00
04/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	797	1	1	1	800.00
04/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1684	2	2	2	800.00
04/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3832	4	4	4	0.00
04/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9796	10	10	10	0.00
04/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4816	5	5	5	1,640.00
04/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11133	11	11	11	0.00
04/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6026	6	6	6	2,280.00
04/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
04/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	123	0	0	0	0.00
04/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	10	0	0	0	1,640.00
04/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	219	0	0	0	0.00
04/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	354	0	0	0	800.00
04/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1115	1	1	1	0.00
04/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2079	2	2	2	0.00
04/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1503	1	2	1	0.00
04/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	771	1	1	1	0.00
04/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	387	0	0	0	0.00
04/12/2024	2030 On 07-August-25			Bond Future	9.10	96.5837	96.2982	96.5837	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
04/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6970	7	7	7	0.00
04/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9985	10	10	10	0.00
04/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5109	5	5	5	1,054.00
04/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	43	0	0	0	1,054.00
04/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	395	0	0	0	0.00
04/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	203	0	0	0	0.00
04/12/2024	2030 On 06-November-25			Bond Future	9.18	98.4494	98.1595	98.4494	0.00
04/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2644	3	3	3	0.00
04/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1451	1	1	1	0.00
04/12/2024	2030 On 05-February-26			Bond Future	9.29	96.3043	96.0102	96.3043	0.00
04/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2478	3	2	3	0.00
04/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1846	2	2	2	0.00
04/12/2024	2032 On 06-February-25			Bond Future	9.62	96.4249	96.0833	96.4249	118,165.00
04/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9544	10	10	10	0.00
04/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	688	1	1	1	800.00
04/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2066	2	2	2	800.00
04/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4793	5	5	5	0.00
04/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	124	0	0	0	800.00
04/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	606	1	1	1	0.00
04/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1645	1	2	1	0.00
04/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	8	0	0	0	0.00
04/12/2024	2032 On 08-May-25			Bond Future	9.69	94.2054	93.8577	94.2054	37,405.00
04/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5893	6	6	6	0.00
04/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2432	3	2	3	800.00
04/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6126	6	6	6	0.00
04/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1209	1	1	1	800.00
04/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1337	1	1	1	0.00
04/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	312	0	0	0	800.00
04/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2475	2	2	2	0.00
04/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	340	0	0	0	0.00
04/12/2024	2032 On 07-August-25			Bond Future	9.77	96.0665	95.7131	96.0665	0.00
04/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9810	10	10	10	0.00
04/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	228	0	0	0	0.00
04/12/2024	2032 On 06-November-25			Bond Future	9.87	93.7612	93.4021	93.7612	0.00

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04/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4248	4	4	4	0.00
04/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1841	2	2	2	0.00
04/12/2024	2032 On 05-February-26			Bond Future	9.99	95.5339	95.1692	95.5339	0.00
04/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3511	4	4	4	0.00
04/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2772	3	3	3	0.00
04/12/2024	2033 On 06-February-25			Bond Future	129.47	129.4031	129.4742	129.4031	6,315.00
04/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4534	4	5	4	0.00
04/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2033 On 08-May-25			Bond Future	130.61	130.5326	130.6064	130.5326	5,288.00
04/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
04/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	14	0	0	0	0.00
04/12/2024	2033 On 07-August-25			Bond Future	133.22	133.1439	133.2207	133.1439	0.00
04/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4571	4	5	4	0.00
04/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2033 On 06-November-25			Bond Future	134.29	134.2107	134.2905	134.2107	0.00
04/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1150	1	1	1	0.00
04/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2033 On 05-February-26			Bond Future	136.87	136.7849	136.8680	136.7849	0.00
04/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3988	4	4	4	0.00
04/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2037 On 06-February-25			Bond Future	10.69	86.1687	85.6619	86.1687	163,907.00
04/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11210	12	11	12	0.00
04/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	8	0	0	0	0.00
04/12/2024	2037 On 08-May-25			Bond Future	10.78	87.9062	87.3900	87.9062	3,975.00
04/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8416	9	8	9	0.00
04/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13433	14	13	14	7,500.00
04/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9802	10	10	10	15,000.00
04/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13209	14	13	14	7,500.00
04/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	71	0	0	0	0.00
04/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	255	0	0	0	0.00
04/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	65	0	0	0	0.00
04/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	378	0	0	0	0.00
04/12/2024	2037 On 07-August-25			Bond Future	10.89	85.3823	84.8569	85.3823	15.00
04/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11491	12	11	12	0.00

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04/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7924	8	8	8	0.00
04/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4910	5	5	5	0.00
04/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2116	2	2	2	2,341.00
04/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2354	3	2	3	200.00
04/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6476	7	6	7	0.00
04/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3663	4	4	4	0.00
04/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1620	2	2	2	2,541.00
04/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2608	2	3	2	2,541.00
04/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4840	5	5	5	0.00
04/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1327	1	1	1	2,541.00
04/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3781	4	4	4	0.00
04/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1909	2	2	2	2,541.00
04/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4076	4	4	4	0.00
04/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	961	1	1	1	2,541.00
04/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	407	0	0	0	0.00
04/12/2024	2037 On 06-November-25			Bond Future	10.99	87.0307	86.4963	87.0307	0.00
04/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5901	6	6	6	0.00
04/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2412	2	2	2	0.00
04/12/2024	2037 On 05-February-26			Bond Future	11.12	84.4181	83.8746	84.4181	0.00
04/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4529	5	5	5	0.00
04/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4068	4	4	4	0.00
04/12/2024	2038 On 06-February-25			Bond Future	139.85	139.4967	139.8507	139.4967	2,650.00
04/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4621	4	5	4	0.00
04/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2038 On 08-May-25			Bond Future	142.71	142.3441	142.7066	142.3441	480.00
04/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3027	3	3	3	0.00
04/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2038 On 07-August-25			Bond Future	143.43	143.0584	143.4298	143.0584	0.00
04/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3870	3	4	3	0.00
04/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2038 On 06-November-25			Bond Future	146.24	145.8584	146.2388	145.8584	0.00
04/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2359	2	2	2	0.00
04/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2038 On 05-February-26			Bond Future	146.87	146.4838	146.8730	146.4838	0.00

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04/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3673	3	4	3	0.00
04/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2040 On 06-February-25			Bond Future	10.99	86.3814	85.8001	86.3814	68,304.00
04/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11389	12	11	12	0.00
04/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1640	2	2	2	780.00
04/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4755	5	5	5	0.00
04/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7411	8	7	8	0.00
04/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	103	0	0	0	780.00
04/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	352	0	0	0	780.00
04/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1584	1	2	1	0.00
04/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	15	0	0	0	0.00
04/12/2024	2040 On 08-May-25			Bond Future	11.09	88.1233	87.5309	88.1233	3,900.00
04/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9425	10	9	10	0.00
04/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10010	11	10	11	15,000.00
04/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13265	14	13	14	7,500.00
04/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13594	14	14	14	7,500.00
04/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	103	0	0	0	0.00
04/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	117	0	0	0	0.00
04/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	339	0	0	0	0.00
04/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	394	0	0	0	0.00
04/12/2024	2040 On 07-August-25			Bond Future	11.19	85.3529	84.7499	85.3529	16.00
04/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12206	13	12	13	0.00
04/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	478	0	0	0	0.00
04/12/2024	2040 On 06-November-25			Bond Future	11.30	87.0004	86.3869	87.0004	0.00
04/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6076	6	6	6	0.00
04/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2862	3	3	3	0.00
04/12/2024	2040 On 05-February-26			Bond Future	11.42	84.1363	83.5122	84.1363	0.00
04/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4928	5	5	5	0.00
04/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4536	4	5	4	0.00
04/12/2024	2044 On 06-February-25			Bond Future	11.10	82.4570	81.8215	82.4570	71,502.00
04/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11382	12	11	12	0.00
04/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3363	4	3	4	0.00
04/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1874	2	2	2	8,825.00
04/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5922	7	6	7	422.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15011	16	15	16	0.00
04/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8628	9	9	9	422.00
04/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	521	1	1	1	8,825.00
04/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	245	0	0	0	0.00
04/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
04/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	73	0	0	0	0.00
04/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3610	3	4	3	0.00
04/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	755	1	1	1	8,825.00
04/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1535	1	2	1	0.00
04/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	20	0	0	0	0.00
04/12/2024	2044 On 08-May-25			Bond Future	11.19	84.1197	83.4721	84.1197	7,734.00
04/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9587	10	10	10	0.00
04/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8026	9	8	9	0.00
04/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4540	5	5	5	0.00
04/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1851	2	2	2	2,490.00
04/12/2024	2044 On 08-May-25		Call	Bond Future	12.02	0.0173	0.0120	0.0173	0.00
04/12/2024	2044 On 08-May-25		Put	Bond Future	16539.95	15.8976	16.5400	15.8976	0.00
04/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1600	1	2	1	2,490.00
04/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3660	3	4	3	0.00
04/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	648	1	1	1	2,490.00
04/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	439	0	0	0	0.00
04/12/2024	2044 On 07-August-25			Bond Future	11.29	81.3955	80.7361	81.3955	0.00
04/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12237	13	12	13	0.00
04/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	539	0	1	0	0.00
04/12/2024	2044 On 06-November-25			Bond Future	11.39	82.9666	82.2955	82.9666	0.00
04/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6121	7	6	7	0.00
04/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3114	3	3	3	0.00
04/12/2024	2044 On 05-February-26			Bond Future	11.51	80.1513	79.4686	80.1513	0.00
04/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5005	5	5	5	0.00
04/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4689	4	5	4	0.00
04/12/2024	2046 On 06-February-25			Bond Future	122.48	122.0420	122.4778	122.0420	18,479.00
04/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8468	8	8	8	0.00
04/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2046 On 08-May-25			Bond Future	122.76	122.3131	122.7589	122.3131	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
04/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	789	0	1	0	0.00
04/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2046 On 07-August-25			Bond Future	125.22	124.7595	125.2156	124.7595	0.00
04/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6526	6	7	6	0.00
04/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2046 On 06-November-25			Bond Future	125.41	124.9386	125.4051	124.9386	0.00
04/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
04/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	5	0	0	0	0.00
04/12/2024	2046 On 05-February-26			Bond Future	127.81	127.3331	127.8102	127.3331	0.00
04/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6160	6	6	6	0.00
04/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2050 On 06-February-25			Bond Future	122.43	121.8322	122.4315	121.8322	16,403.00
04/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6832	6	7	6	0.00
04/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2050 On 08-May-25			Bond Future	124.93	124.3194	124.9320	124.3194	0.00
04/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3772	3	4	3	0.00
04/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2050 On 07-August-25			Bond Future	125.06	124.4297	125.0561	124.4297	0.00
04/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	5166	5	5	5	0.00
04/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2050 On 06-November-25			Bond Future	127.51	126.8652	127.5053	126.8652	0.00
04/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	3085	2	3	2	0.00
04/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
04/12/2024	2050 On 05-February-26			Bond Future	127.53	126.8772	127.5311	126.8772	0.00
04/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4711	4	5	4	0.00
04/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
04/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	AL37 On 06-February-25			Index Future	1078.32	1081.4440	1078.3240	1081.4440	0.00
04/12/2024	AL37 On 08-May-25			Index Future	1100.09	1103.2660	1100.0860	1103.2660	0.00
04/12/2024	AL37 On 07-August-25			Index Future	1121.85	1125.0930	1121.8540	1125.0930	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
04/12/2024	AL37 On 06-November-25			Index Future	1143.60	1146.8920	1143.5950	1146.8920	0.00
04/12/2024	AL37 On 05-February-26			Index Future	1165.32	1168.6730	1165.3170	1168.6730	0.00
04/12/2024	AL7T On 06-February-25			Index Future	1299.09	1305.2150	1299.0880	1305.2150	0.00
04/12/2024	AL7T On 08-May-25			Index Future	1325.31	1331.5520	1325.3060	1331.5520	0.00
04/12/2024	AL7T On 07-August-25			Index Future	1351.53	1357.8950	1351.5300	1357.8950	0.00
04/12/2024	AL7T On 06-November-25			Index Future	1377.72	1384.2060	1377.7230	1384.2060	0.00
04/12/2024	AL7T On 05-February-26			Index Future	1403.89	1410.4930	1403.8920	1410.4930	0.00
04/12/2024	ALBI On 06-February-25			Index Future	1117.37	1122.7130	1117.3650	1122.7130	98.00
04/12/2024	ALBI On 08-May-25			Index Future	1139.92	1145.3670	1139.9150	1145.3670	0.00
04/12/2024	ALBI On 07-August-25			Index Future	1162.47	1168.0270	1162.4710	1168.0270	0.00
04/12/2024	ALBI On 06-November-25			Index Future	1185.00	1190.6580	1185.0000	1190.6580	0.00
04/12/2024	ALBI On 05-February-26			Index Future	1207.51	1213.2700	1207.5090	1213.2700	0.00
04/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	ES33 On 06-February-25			Bond Future	10.95	84.5902	84.1626	84.5902	0.00
04/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10431	11	10	11	0.00
04/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES33 On 08-May-25			Bond Future	11.07	82.5169	82.0814	82.5169	0.00
04/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7309	8	7	8	0.00
04/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES33 On 07-August-25			Bond Future	11.19	84.1665	83.7232	84.1665	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
04/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9919	10	10	10	0.00
04/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES33 On 06-November-25			Bond Future	11.34	82.0152	81.5644	82.0152	0.00
04/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2914	3	3	3	0.00
04/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES33 On 05-February-26			Bond Future	11.51	83.5836	83.1252	83.5836	0.00
04/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
04/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	70	0	0	0	0.00
04/12/2024	ES42 On 06-February-25			Bond Future	11.41	81.3695	80.7838	81.3695	0.00
04/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12390	13	12	13	0.00
04/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES42 On 08-May-25			Bond Future	11.51	78.7633	78.1663	78.7633	0.00
04/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9535	10	10	10	0.00
04/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES42 On 07-August-25			Bond Future	11.62	80.3368	79.7289	80.3368	0.00
04/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11457	12	11	12	0.00
04/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES42 On 06-November-25			Bond Future	11.74	77.6417	77.0229	77.6417	0.00
04/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3689	4	4	4	0.00
04/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
04/12/2024	ES42 On 05-February-26			Bond Future	11.87	79.1238	78.4942	79.1238	0.00
04/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	1	0	1	0.00
04/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	106	0	0	0	0.00
04/12/2024	GOVI On 06-February-25			GOVI	1100.13	1105.3090	1100.1280	1105.3090	636.00
04/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1281280	133	128	133	0.00
04/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/12/2024	GOVI On 08-May-25			GOVI	1122.33	1127.6120	1122.3300	1127.6120	0.00
04/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1003300	106	100	106	0.00
04/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
04/12/2024	GOVI On 07-August-25			GOVI	1144.54	1149.9210	1144.5390	1149.9210	0.00
04/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1335390	139	134	139	0.00
04/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
04/12/2024	GOVI On 06-November-25			GOVI	1166.72	1172.2010	1166.7190	1172.2010	0.00
04/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	547190	60	55	60	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
04/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
04/12/2024	GOVI On 05-February-26			GOVI	1188.88	1194.4620	1188.8810	1194.4620	0.00
04/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	388810	44	39	44	0.00
04/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
04/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2024	IGOV On 06-February-25			Index Future	378.86	376.3120	378.8600	376.3120	874.00
04/12/2024	IGOV On 08-May-25			Index Future	386.60	383.9970	386.5980	383.9970	8.00
04/12/2024	IGOV On 07-August-25			Index Future	394.34	391.6830	394.3380	391.6830	0.00
04/12/2024	IGOV On 06-November-25			Index Future	402.07	399.3600	402.0680	399.3600	0.00
04/12/2024	IGOV On 05-February-26			Index Future	409.79	407.0300	409.7920	407.0300	0.00
04/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/12/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
04/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
04/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
04/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
04/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
04/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
04/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
04/12/2024	R033 On 06-February-25			Bond Future	9.86	104.8088	104.4210	104.8088	3,838.00
04/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3040	3	3	3	0.00
04/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	490	0	0	0	0.00
04/12/2024	R033 On 08-May-25			Bond Future	9.94	101.8739	101.4791	101.8739	0.00
04/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3359	4	3	4	0.00
04/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1282	1	1	1	0.00
04/12/2024	R033 On 07-August-25			Bond Future	10.03	103.8863	103.4850	103.8863	0.00
04/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3588	4	4	4	0.00
04/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2026	2	2	2	0.00
04/12/2024	R033 On 06-November-25			Bond Future	10.14	100.8488	100.4410	100.8488	0.00
04/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3773	4	4	4	0.00
04/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2787	3	3	3	0.00
04/12/2024	R033 On 05-February-26			Bond Future	10.26	102.7545	102.3403	102.7545	0.00
04/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4264	5	4	5	0.00
04/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3134	3	3	3	0.00
04/12/2024	R035 On 06-February-25			Bond Future	10.29	95.7544	95.2607	95.7544	87,382.00
04/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11246	12	11	12	0.00
04/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4765	5	5	5	0.00
04/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	910	1	1	1	15,000.00
04/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1581	2	2	2	1,000.00
04/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5744	6	6	6	0.00
04/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2728	3	3	3	0.00
04/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1334	2	1	2	100.00
04/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	688	1	1	1	1,100.00
04/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1309	1	1	1	0.00
04/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	146	0	0	0	1,100.00
04/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1525	1	2	1	0.00
04/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2039	2	2	2	0.00
04/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	241	0	0	0	7,500.00
04/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	6	0	0	0	0.00
04/12/2024	R035 On 08-May-25			Bond Future	10.37	93.1751	92.6722	93.1751	1,002.00
04/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7934	8	8	8	0.00
04/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15018	16	15	16	0.00
04/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12116	13	12	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
04/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6499	7	6	7	400.00
04/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7572	8	8	8	0.00
04/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4342	5	4	5	0.00
04/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2495	3	2	3	150.00
04/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1143	1	1	1	150.00
04/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2120	2	2	2	0.00
04/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	433	0	0	0	150.00
04/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	90	0	0	0	400.00
04/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	594	1	1	1	0.00
04/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	23	0	0	0	400.00
04/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	389	0	0	0	0.00
04/12/2024	R035 On 07-August-25			Bond Future	10.47	95.0163	94.5045	95.0163	0.00
04/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11474	12	11	12	0.00
04/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	342	0	0	0	0.00
04/12/2024	R035 On 06-November-25			Bond Future	10.58	92.3458	91.8253	92.3458	0.00
04/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5617	6	6	6	0.00
04/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2303	2	2	2	0.00
04/12/2024	R035 On 05-February-26			Bond Future	10.70	94.0922	93.5630	94.0922	0.00
04/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4217	5	4	5	0.00
04/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3748	4	4	4	0.00
04/12/2024	R038 On 06-February-25			Bond Future	10.82	104.9477	104.3593	104.9477	6,650.00
04/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3605	4	4	4	0.00
04/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	745	1	1	1	0.00
04/12/2024	R038 On 08-May-25			Bond Future	10.92	101.5737	100.9744	101.5737	2,395.00
04/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4025	4	4	4	0.00
04/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1848	2	2	2	0.00
04/12/2024	R038 On 07-August-25			Bond Future	11.02	103.5800	102.9700	103.5800	0.00
04/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4363	5	4	5	0.00
04/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2913	3	3	3	0.00
04/12/2024	R038 On 06-November-25			Bond Future	11.14	100.0948	99.4743	100.0948	0.00
04/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4818	5	5	5	0.00
04/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9316	10	9	10	0.00
04/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3919	4	4	4	1,770.00
04/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1948	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4972	5	5	5	0.00
04/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4163	4	4	4	0.00
04/12/2024	R038 On 05-February-26			Bond Future	11.27	101.9854	101.3545	101.9854	0.00
04/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5535	6	6	6	0.00
04/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4466	4	4	4	0.00
04/12/2024	R053 On 06-February-25			Bond Future	11.04	110.1330	109.2743	110.1330	2,011.00
04/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	14925	16	15	16	0.00
04/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	31	0	0	0	0.00
04/12/2024	R053 On 08-May-25			Bond Future	11.13	106.4863	105.6111	106.4863	0.00
04/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12648	13	13	13	0.00
04/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	604	1	1	1	0.00
04/12/2024	R053 On 07-August-25			Bond Future	11.22	108.5895	107.6983	108.5895	0.00
04/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15693	16	16	16	0.00
04/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	828	1	1	1	0.00
04/12/2024	R053 On 06-November-25			Bond Future	11.32	104.8225	103.9155	104.8225	0.00
04/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7666	8	8	8	0.00
04/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3965	4	4	4	0.00
04/12/2024	R053 On 05-February-26			Bond Future	11.43	106.8023	105.8794	106.8023	0.00
04/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6593	7	7	7	0.00
04/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6048	6	6	6	0.00
04/12/2024	R186 On 06-February-25			Bond Future	8.17	105.4922	105.4247	105.4922	175,374.00
04/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1506	2	2	2	0.00
04/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	20	0	0	0	0.00
04/12/2024	R186 On 08-May-25			Bond Future	8.17	107.6200	107.5521	107.6200	0.00
04/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	734	1	1	1	0.00
04/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	280	0	0	0	0.00
04/12/2024	R186 On 07-August-25			Bond Future	8.20	104.4368	104.3689	104.4368	0.00
04/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1991	2	2	2	0.00
04/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1477	2	1	2	1,983.00
04/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2648	3	3	3	0.00
04/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	54	0	0	0	1,983.00
04/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	175	0	0	0	0.00
04/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	109	0	0	0	0.00
04/12/2024	R186 On 06-November-25			Bond Future	8.28	106.4549	106.3870	106.4549	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
04/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	433	0	0	0	0.00
04/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	597	1	1	1	0.00
04/12/2024	R186 On 05-February-26			Bond Future	8.48	103.1609	103.0931	103.1609	0.00
04/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	455	0	0	0	0.00
04/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	495	0	0	0	0.00
04/12/2024	R202 On 06-February-25			Bond Future	270.30	270.1479	270.3014	270.1479	1,916.00
04/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3511	3	4	3	0.00
04/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R202 On 08-May-25			Bond Future	275.82	275.6629	275.8219	275.6629	269.00
04/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3512	3	4	3	0.00
04/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R202 On 07-August-25			Bond Future	276.09	275.9240	276.0893	275.9240	0.00
04/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4489	4	4	4	0.00
04/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R202 On 06-November-25			Bond Future	281.50	281.3257	281.4976	281.3257	0.00
04/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5858	6	6	6	0.00
04/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R202 On 05-February-26			Bond Future	281.54	281.3665	281.5448	281.3665	0.00
04/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3725	4	4	4	0.00
04/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R209 On 06-February-25			Bond Future	10.47	75.4028	74.9300	75.4028	11,180.00
04/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9431	10	9	10	0.00
04/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	9	0	0	0	0.00
04/12/2024	R209 On 08-May-25			Bond Future	10.55	73.7688	73.2871	73.7688	6,367.00
04/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6884	7	7	7	0.00
04/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	376	0	0	0	0.00
04/12/2024	R209 On 07-August-25			Bond Future	10.64	75.2263	74.7359	75.2263	0.00
04/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9834	10	10	10	0.00
04/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	376	0	0	0	0.00
04/12/2024	R209 On 06-November-25			Bond Future	10.74	73.5273	73.0284	73.5273	0.00
04/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4835	5	5	5	0.00
04/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2236	2	2	2	0.00
04/12/2024	R209 On 05-February-26			Bond Future	10.85	74.9176	74.4101	74.9176	0.00
04/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3934	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3536	3	4	3	0.00
04/12/2024	R210 On 06-February-25			Bond Future	244.80	244.7807	244.8048	244.7807	991.00
04/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5195	5	5	5	0.00
04/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R210 On 08-May-25			Bond Future	246.44	246.4121	246.4388	246.4121	300.00
04/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
04/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1591	2	2	2	0.00
04/12/2024	R210 On 07-August-25			Bond Future	251.37	251.3408	251.3711	251.3408	0.00
04/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2931	3	3	3	0.00
04/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R210 On 06-November-25			Bond Future	252.86	252.8313	252.8650	252.8313	0.00
04/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	725	1	1	1	0.00
04/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R210 On 05-February-26			Bond Future	257.72	257.6791	257.7166	257.6791	0.00
04/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4617	5	5	5	0.00
04/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
04/12/2024	R213 On 06-February-25			Bond Future	9.37	92.6706	92.3935	92.6706	97,808.00
04/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7906	8	8	8	0.00
04/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	9	0	0	0	0.00
04/12/2024	R213 On 08-May-25			Bond Future	9.44	90.9820	90.7001	90.9820	0.00
04/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4658	5	5	5	0.00
04/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	347	0	0	0	0.00
04/12/2024	R213 On 07-August-25			Bond Future	9.51	92.7801	92.4937	92.7801	0.00
04/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8242	9	8	9	0.00
04/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	216	0	0	0	0.00
04/12/2024	R213 On 06-November-25			Bond Future	9.61	91.0193	90.7285	91.0193	0.00
04/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3306	3	3	3	0.00
04/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1647	2	2	2	0.00
04/12/2024	R213 On 05-February-26			Bond Future	9.73	92.7419	92.4468	92.7419	0.00
04/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2872	3	3	3	0.00
04/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2295	2	2	2	0.00
04/12/2024	R214 On 06-February-25			Bond Future	10.84	70.7925	70.2559	70.7925	18,407.00
04/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9431	10	9	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
04/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5037	6	5	6	521.00
04/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7346	8	7	8	521.00
04/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13327	14	13	14	0.00
04/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
04/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	53	0	0	0	0.00
04/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	188	0	0	0	0.00
04/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	16	0	0	0	0.00
04/12/2024	R214 On 08-May-25			Bond Future	10.92	68.9167	68.3700	68.9167	3,232.00
04/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7914	8	8	8	0.00
04/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	358	0	0	0	0.00
04/12/2024	R214 On 07-August-25			Bond Future	11.00	70.2786	69.7218	70.2786	0.00
04/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10093	11	10	11	0.00
04/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	458	0	0	0	0.00
04/12/2024	R214 On 06-November-25			Bond Future	11.10	68.3361	67.7694	68.3361	0.00
04/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5283	6	5	6	0.00
04/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2445	2	2	2	0.00
04/12/2024	R214 On 05-February-26			Bond Future	11.21	69.6284	69.0519	69.6284	0.00
04/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4150	4	4	4	0.00
04/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3873	4	4	4	0.00
04/12/2024	R248 On 06-February-25			Bond Future	11.04	85.6289	84.9660	85.6289	272,866.00
04/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10388	11	10	11	0.00
04/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	174	0	0	0	660.00
04/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1600	2	2	2	660.00
04/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4822	5	5	5	0.00
04/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	430	0	0	0	660.00
04/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1867	2	2	2	0.00
04/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5600	5	6	5	0.00
04/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	38	0	0	0	0.00
04/12/2024	R248 On 08-May-25			Bond Future	11.12	82.9088	82.2333	82.9088	26,338.00
04/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9647	10	10	10	0.00
04/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	471	0	0	0	0.00
04/12/2024	R248 On 07-August-25			Bond Future	11.21	84.5470	83.8591	84.5470	0.00
04/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12426	13	12	13	0.00
04/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	601	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2024	R248 On 06-November-25			Bond Future	11.31	81.7372	81.0371	81.7372	0.00
04/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5995	6	6	6	0.00
04/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3200	3	3	3	0.00
04/12/2024	R248 On 05-February-26			Bond Future	11.42	83.2823	82.5700	83.2823	0.00
04/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5126	6	5	6	0.00
04/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4863	5	5	5	0.00
04/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00