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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	2025 On 02-May-24			Bond Future	178.95	178.8831	178.9458	178.8831	9,075.00
04/04/2024	2025 On 01-August-24			Bond Future	181.08	181.0146	181.0788	181.0146	0.00
04/04/2024	2025 On 07-November-24			Bond Future	185.38	185.3110	185.3773	185.3110	0.00
04/04/2024	2029 On 02-May-24			Bond Future	129.13	129.1344	129.1337	129.1344	7,295.00
04/04/2024	2029 On 01-August-24			Bond Future	132.00	131.9963	131.9957	131.9963	728.00
04/04/2024	2029 On 07-November-24			Bond Future	133.73	133.7309	133.7306	133.7309	0.00
04/04/2024	2029 On 06-February-25			Bond Future	136.67	136.6698	136.6699	136.6698	0.00
04/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4270	4	4	4	0.00
04/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
04/04/2024	2029 On 08-May-25			Bond Future	138.18	138.1773	138.1778	138.1773	0.00
04/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	328	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
04/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
04/04/2024	2030 On 02-May-24			Bond Future	10.46	91.3367	91.7021	91.3367	128,324.00
04/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	30	0	0	0	0.00
04/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	28	0	0	0	0.00
04/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	33	0	0	0	0.00
04/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	243	0	0	0	1,000.00
04/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5632	5	6	5	0.00
04/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	7	0	0	0	1,000.00
04/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1688	1	2	1	1,080.00
04/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	7212	7	7	7	0.00
04/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	1115	1	1	1	500.00
04/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2677	2	3	2	500.00
04/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9896	10	10	10	0.00
04/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
04/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	108	0	0	0	0.00
04/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	479	1	0	1	0.00
04/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	1	0	0	0	1,080.00
04/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	273	0	0	0	0.00
04/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1432	2	1	2	0.00
04/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	6	0	0	0	1,000.00
04/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3234	4	3	4	0.00
04/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2561	3	3	3	0.00
04/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	2638	3	3	3	0.00
04/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	2599	3	3	3	0.00
04/04/2024	2030 On 01-August-24			Bond Future	10.55	89.3327	89.7061	89.3327	1,000.00
04/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	1109	1	1	1	0.00
04/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	1091	1	1	1	0.00
04/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	1126	1	1	1	0.00
04/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1744	2	2	2	0.00
04/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	1786	2	2	2	0.00
04/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	1765	2	2	2	0.00
04/04/2024	2030 On 07-November-24			Bond Future	10.66	91.4293	91.8118	91.4293	1,650.00
04/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	2130	2	2	2	0.00
04/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	2109	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	2151	2	2	2	0.00
04/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1771	2	2	2	0.00
04/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	1802	2	2	2	0.00
04/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	1786	2	2	2	0.00
04/04/2024	2030 On 06-February-25			Bond Future	10.77	89.4065	89.7975	89.4065	0.00
04/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	2034	2	2	2	0.00
04/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2343	3	2	3	0.00
04/04/2024	2030 On 08-May-25			Bond Future	10.91	91.3036	91.7033	91.3036	0.00
04/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	848	1	1	1	0.00
04/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4385	4	4	4	0.00
04/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1309	1	1	1	1,640.00
04/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1259	1	1	1	1,640.00
04/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3372	4	3	4	0.00
04/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4242	5	4	5	0.00
04/04/2024	2032 On 02-May-24			Bond Future	11.32	84.6440	85.0674	84.6440	141,950.00
04/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	12	0	0	0	0.00
04/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	14	0	0	0	0.00
04/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	11	0	0	0	0.00
04/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	1	0	0	0	1,000.00
04/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	140	0	0	0	1,000.00
04/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6881	6	7	6	0.00
04/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	2478	2	2	2	0.00
04/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	647	1	1	1	0.00
04/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	15	0	0	0	500.00
04/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	980	1	1	1	1,550.00
04/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	32	0	0	0	1,550.00
04/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8693	8	9	8	0.00
04/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	19	0	0	0	500.00
04/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	421	0	0	0	500.00
04/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	8014	8	8	8	0.00
04/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	805	1	1	1	0.00
04/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
04/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	982	1	1	1	17,000.00
04/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	4850	5	5	5	0.00

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04/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	2	0	0	0	500.00
04/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1478	2	1	2	0.00
04/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	1	0	0	0	1,550.00
04/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	835	1	1	1	0.00
04/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3175	4	3	4	0.00
04/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1147	1	1	1	500.00
04/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	3545	4	4	4	0.00
04/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	259	0	0	0	500.00
04/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	9	0	0	0	1,000.00
04/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	3451	4	3	4	0.00
04/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2280	3	2	3	0.00
04/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	4555	5	5	5	0.00
04/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	3686	4	4	4	0.00
04/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	3592	4	4	4	0.00
04/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	3639	4	4	4	0.00
04/04/2024	2032 On 01-August-24			Bond Future	11.43	86.4991	86.9319	86.4991	500.00
04/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	1166	1	1	1	0.00
04/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	1185	1	1	1	0.00
04/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	1147	1	1	1	0.00
04/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2499	3	2	3	0.00
04/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2446	3	2	3	0.00
04/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2473	3	2	3	0.00
04/04/2024	2032 On 07-November-24			Bond Future	11.56	84.3625	84.8056	84.3625	4,260.00
04/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	2179	2	2	2	0.00
04/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	2202	2	2	2	0.00
04/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	2157	2	2	2	0.00
04/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7821	7	8	7	0.00
04/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2560	2	3	2	1,615.00
04/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	440	1	0	1	1,615.00
04/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2219	2	2	2	0.00
04/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2555	3	3	3	0.00
04/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2513	3	3	3	0.00
04/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2534	3	3	3	0.00
04/04/2024	2032 On 06-February-25			Bond Future	11.70	86.1959	86.6489	86.1959	0.00
04/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2736	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2635	3	3	3	0.00
04/04/2024	2032 On 08-May-25			Bond Future	11.85	83.8595	84.3225	83.8595	0.00
04/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	1076	1	1	1	0.00
04/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5058	5	5	5	0.00
04/04/2024	2033 On 02-May-24			Bond Future	121.28	121.2837	121.2847	121.2837	2,064.00
04/04/2024	2033 On 01-August-24			Bond Future	123.97	123.9717	123.9727	123.9717	5,754.00
04/04/2024	2033 On 07-November-24			Bond Future	125.42	125.4189	125.4204	125.4189	0.00
04/04/2024	2033 On 06-February-25			Bond Future	128.18	128.1753	128.1771	128.1753	0.00
04/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3237	3	3	3	0.00
04/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
04/04/2024	2033 On 08-May-25			Bond Future	129.40	129.3996	129.4019	129.3996	0.00
04/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
04/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1218	1	1	1	0.00
04/04/2024	2037 On 02-May-24			Bond Future	12.46	76.7969	77.2948	76.7969	70,064.00
04/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	6	0	0	0	0.00
04/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	5	0	0	0	0.00
04/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	6	0	0	0	0.00
04/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5424	6	5	6	0.00
04/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5537	6	6	6	0.00
04/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5481	6	5	6	0.00
04/04/2024	2037 On 01-August-24			Bond Future	12.59	74.2239	74.7327	74.2239	84,501.00
04/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	892	1	1	1	0.00
04/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	875	1	1	1	0.00
04/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	909	1	1	1	1,383.00
04/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	6264	6	6	6	0.00
04/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3825	3	4	3	0.00
04/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	982	1	1	1	1,383.00
04/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	430	1	0	1	1,383.00
04/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3371	4	3	4	0.00
04/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3442	4	3	4	0.00
04/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3406	4	3	4	0.00
04/04/2024	2037 On 07-November-24			Bond Future	12.73	75.9656	76.4866	75.9656	9,175.00
04/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2314	2	2	2	0.00
04/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2289	2	2	2	0.00

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04/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2339	2	2	2	0.00
04/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3046	3	3	3	0.00
04/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3096	3	3	3	0.00
04/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3071	3	3	3	0.00
04/04/2024	2037 On 06-February-25			Bond Future	12.88	73.3555	73.8880	73.3555	0.00
04/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2712	2	3	2	0.00
04/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3284	4	3	4	0.00
04/04/2024	2037 On 08-May-25			Bond Future	13.04	74.9105	75.4547	74.9105	3,975.00
04/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1568	1	2	1	0.00
04/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	4134	4	4	4	7,500.00
04/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2701	3	3	3	0.00
04/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5465	6	5	6	0.00
04/04/2024	2038 On 02-May-24			Bond Future	131.71	131.7127	131.7145	131.7127	5,122.00
04/04/2024	2038 On 01-August-24			Bond Future	132.57	132.5697	132.5717	132.5697	0.00
04/04/2024	2038 On 07-November-24			Bond Future	135.72	135.7160	135.7184	135.7160	0.00
04/04/2024	2038 On 06-February-25			Bond Future	136.59	136.5839	136.5866	136.5839	0.00
04/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1357	1	1	1	0.00
04/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
04/04/2024	2038 On 08-May-25			Bond Future	139.52	139.5178	139.5211	139.5178	0.00
04/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
04/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	159	0	0	0	0.00
04/04/2024	2040 On 02-May-24			Bond Future	12.70	76.9532	77.4509	76.9532	135,004.00
04/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	3	0	0	0	0.00
04/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	4	0	0	0	0.00
04/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	3	0	0	0	0.00
04/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6307	7	6	7	0.00
04/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6185	7	6	7	0.00
04/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6246	7	6	7	0.00
04/04/2024	2040 On 01-August-24			Bond Future	12.83	74.1332	74.6419	74.1332	7,062.00
04/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	920	1	1	1	0.00
04/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	938	1	1	1	0.00
04/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	902	1	1	1	0.00
04/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	832	1	1	1	680.00
04/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2240	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4281	4	4	4	0.00
04/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2451	2	2	2	7,500.00
04/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	3842	4	4	4	0.00
04/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	956	1	1	1	680.00
04/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1820	2	2	2	0.00
04/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	1977	2	2	2	680.00
04/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3687	4	4	4	0.00
04/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3611	4	4	4	0.00
04/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3649	4	4	4	0.00
04/04/2024	2040 On 07-November-24			Bond Future	12.98	75.8727	76.3935	75.8727	8,677.00
04/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2518	2	3	2	0.00
04/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2545	2	3	2	0.00
04/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2491	2	2	2	0.00
04/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3201	3	3	3	0.00
04/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3149	3	3	3	0.00
04/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3175	3	3	3	0.00
04/04/2024	2040 On 06-February-25			Bond Future	13.12	73.0099	73.5422	73.0099	0.00
04/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2644	2	3	2	0.00
04/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3527	4	4	4	0.00
04/04/2024	2040 On 08-May-25			Bond Future	13.29	74.5571	75.1011	74.5571	0.00
04/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1717	2	2	2	0.00
04/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5115	5	5	5	0.00
04/04/2024	2044 On 02-May-24			Bond Future	12.76	73.0327	73.5848	73.0327	81,770.00
04/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	2	0	0	0	0.00
04/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	2	0	0	0	0.00
04/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	2	0	0	0	0.00
04/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1799	1	2	1	0.00
04/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	434	0	0	0	0.00
04/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	987	1	1	1	0.00
04/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1064	1	1	1	10,030.00
04/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	1890	2	2	2	4,200.00
04/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	542	1	1	1	10,030.00
04/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6366	7	6	7	0.00
04/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6490	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6428	7	6	7	0.00
04/04/2024	2044 On 01-August-24			Bond Future	12.89	70.2520	70.8163	70.2520	43,502.00
04/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	754	1	1	1	0.00
04/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	738	1	1	1	0.00
04/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	770	1	1	1	0.00
04/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4051	4	4	4	0.00
04/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4134	5	4	5	0.00
04/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4092	5	4	5	0.00
04/04/2024	2044 On 07-November-24			Bond Future	13.03	71.9003	72.4781	71.9003	200.00
04/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2464	2	2	2	0.00
04/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2438	2	2	2	0.00
04/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2491	2	2	2	0.00
04/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3087	3	3	3	0.00
04/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3140	3	3	3	0.00
04/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3113	3	3	3	0.00
04/04/2024	2044 On 06-February-25			Bond Future	13.17	69.0764	69.6669	69.0764	0.00
04/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2946	3	3	3	0.00
04/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3738	4	4	4	0.00
04/04/2024	2044 On 08-May-25			Bond Future	13.33	70.5402	71.1435	70.5402	0.00
04/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	2223	2	2	2	0.00
04/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5405	6	5	6	0.00
04/04/2024	2046 On 02-May-24			Bond Future	113.51	113.2524	113.5132	113.2524	16,295.00
04/04/2024	2046 On 01-August-24			Bond Future	116.03	115.7624	116.0290	115.7624	0.00
04/04/2024	2046 On 07-November-24			Bond Future	116.59	116.3122	116.5855	116.3122	0.00
04/04/2024	2046 On 06-February-25			Bond Future	119.15	118.8679	119.1475	118.8679	0.00
04/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5138	5	5	5	0.00
04/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
04/04/2024	2046 On 08-May-25			Bond Future	119.46	119.1745	119.4605	119.1745	0.00
04/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
04/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2509	3	3	3	0.00
04/04/2024	2050 On 02-May-24			Bond Future	114.69	114.6885	114.6900	114.6885	14,725.00
04/04/2024	2050 On 01-August-24			Bond Future	114.94	114.9337	114.9352	114.9337	0.00
04/04/2024	2050 On 07-November-24			Bond Future	117.66	117.6613	117.6633	117.6613	0.00
04/04/2024	2050 On 06-February-25			Bond Future	117.89	117.8900	117.8923	117.8900	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
04/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2292	2	2	2	0.00
04/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
04/04/2024	2050 On 08-May-25			Bond Future	120.42	120.4222	120.4249	120.4222	0.00
04/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
04/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	735	1	1	1	0.00
04/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	AL37 On 02-May-24			Index Future	938.79	934.8670	938.7850	934.8670	0.00
04/04/2024	AL37 On 01-August-24			Index Future	959.36	955.3560	959.3600	955.3560	0.00
04/04/2024	AL37 On 07-November-24			Index Future	981.89	977.7930	981.8940	977.7930	0.00
04/04/2024	AL37 On 06-February-25			Index Future	1003.26	999.0680	1003.2600	999.0680	0.00
04/04/2024	AL37 On 08-May-25			Index Future	1024.63	1020.3390	1024.6250	1020.3390	0.00
04/04/2024	AL7T On 02-May-24			Index Future	1083.38	1077.1840	1083.3840	1077.1840	0.00
04/04/2024	AL7T On 01-August-24			Index Future	1107.13	1100.7920	1107.1280	1100.7920	0.00
04/04/2024	AL7T On 07-November-24			Index Future	1133.13	1126.6440	1133.1330	1126.6440	0.00
04/04/2024	AL7T On 06-February-25			Index Future	1157.79	1151.1570	1157.7910	1151.1570	0.00
04/04/2024	AL7T On 08-May-25			Index Future	1182.45	1175.6670	1182.4460	1175.6670	0.00
04/04/2024	ALBI On 02-May-24			Index Future	943.07	938.1980	943.0690	938.1980	91.00
04/04/2024	ALBI On 01-August-24			Index Future	963.74	958.7600	963.7390	958.7600	0.00
04/04/2024	ALBI On 07-November-24			Index Future	986.38	981.2770	986.3750	981.2770	0.00
04/04/2024	ALBI On 06-February-25			Index Future	1007.84	1002.6280	1007.8390	1002.6280	0.00
04/04/2024	ALBI On 08-May-25			Index Future	1029.30	1023.9750	1029.3010	1023.9750	0.00
04/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C035 On 28-February-35			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
04/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	CS26 On 02-April-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
04/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	ES33 On 02-May-24			Bond Future	12.88	71.8522	72.2895	71.8522	0.00
04/04/2024	ES33 On 01-August-24			Bond Future	13.04	73.4446	73.8916	73.4446	0.00
04/04/2024	ES33 On 07-November-24			Bond Future	13.22	71.3846	71.8424	71.3846	0.00
04/04/2024	ES33 On 06-February-25			Bond Future	13.42	72.9519	73.4200	72.9519	0.00
04/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
04/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	312	1	0	1	0.00
04/04/2024	ES33 On 08-May-25			Bond Future	13.63	70.7132	71.1916	70.7132	0.00
04/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
04/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3580	4	4	4	0.00
04/04/2024	ES42 On 02-May-24			Bond Future	13.18	67.8679	68.3292	67.8679	0.00
04/04/2024	ES42 On 01-August-24			Bond Future	13.32	69.3719	69.8436	69.3719	0.00
04/04/2024	ES42 On 07-November-24			Bond Future	13.48	66.7497	67.2328	66.7497	0.00
04/04/2024	ES42 On 06-February-25			Bond Future	13.64	68.2142	68.7081	68.2142	0.00
04/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	315	0	0	0	0.00
04/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
04/04/2024	ES42 On 08-May-25			Bond Future	13.82	65.4084	65.9132	65.4084	0.00
04/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
04/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2718	3	3	3	0.00
04/04/2024	GOVI On 02-May-24			GOVI	929.07	924.2660	929.0660	924.2660	730.00
04/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	219240	27	22	27	0.00
04/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	219140	27	22	27	0.00
04/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	219040	27	22	27	0.00
04/04/2024	GOVI On 01-August-24			GOVI	949.43	944.5230	949.4280	944.5230	0.00
04/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	60580	1	6	1	0.00
04/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	60480	1	6	1	0.00
04/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	60380	1	6	1	0.00
04/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 01-August-24	943.38	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
04/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 07-November-24			GOVI	971.73	966.7050	971.7290	966.7050	0.00
04/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	229390	18	23	18	0.00
04/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	229290	18	23	18	0.00
04/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	229490	18	23	18	0.00
04/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 06-February-25			GOVI	992.87	987.7380	992.8740	987.7380	0.00
04/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	208740	16	21	16	0.00
04/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 08-May-25			GOVI	1014.02	1008.7690	1014.0170	1008.7690	0.00
04/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
04/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	79830	13	8	13	0.00
04/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2024	IGOV On 02-May-24			Index Future	346.77	346.7770	346.7660	346.7770	593.00
04/04/2024	IGOV On 01-August-24			Index Future	354.45	354.4620	354.4510	354.4620	0.00
04/04/2024	IGOV On 07-November-24			Index Future	362.87	362.8770	362.8660	362.8770	0.00
04/04/2024	IGOV On 06-February-25			Index Future	370.84	370.8530	370.8440	370.8530	0.00
04/04/2024	IGOV On 08-May-25			Index Future	378.82	378.8290	378.8210	378.8290	0.00
04/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
04/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6520	91.6500	0.00
04/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
04/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6500	91.6430	91.6500	0.00
04/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
04/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.36	91.6500	91.6400	91.6500	0.00
04/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.7100	91.6920	91.7100	0.00
04/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.21	91.8100	91.7900	91.8100	0.00
04/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.10	91.9200	91.9000	91.9200	0.00
04/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.05	92.0000	91.9520	92.0000	0.00
04/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.03	92.0100	91.9700	92.0100	0.00
04/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.10	91.9400	91.9000	91.9400	0.00
04/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.10	91.9400	91.9000	91.9400	0.00
04/04/2024	R035 On 02-May-24			Bond Future	12.08	82.0770	82.5759	82.0770	161,642.00
04/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	17	0	0	0	0.00
04/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	18	0	0	0	0.00
04/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	16	0	0	0	0.00
04/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	4752	5	5	5	0.00
04/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	4644	5	5	5	0.00
04/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	4698	5	5	5	0.00
04/04/2024	R035 On 01-August-24			Bond Future	12.20	83.8759	84.3856	83.8759	0.00
04/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	1055	1	1	1	0.00
04/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	1075	1	1	1	0.00
04/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	1036	1	1	1	0.00
04/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3117	3	3	3	0.00
04/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3052	3	3	3	0.00
04/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3084	3	3	3	0.00
04/04/2024	R035 On 07-November-24			Bond Future	12.34	81.3294	81.8513	81.3294	14,838.00
04/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2275	2	2	2	0.00
04/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2300	2	2	2	0.00
04/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2250	2	2	2	0.00
04/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3102	3	3	3	0.00
04/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3052	3	3	3	0.00
04/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3077	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	R035 On 06-February-25			Bond Future	12.49	83.0970	83.6306	83.0970	0.00
04/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2783	3	3	3	0.00
04/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3174	3	3	3	0.00
04/04/2024	R035 On 08-May-25			Bond Future	12.65	80.3451	80.8904	80.3451	0.00
04/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1391	1	1	1	0.00
04/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	5628	6	6	6	0.00
04/04/2024	R053 On 02-May-24			Bond Future	12.65	92.6157	93.2694	92.6157	5,189.00
04/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	3110	3	3	3	0.00
04/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	3058	3	3	3	0.00
04/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	3163	3	3	3	0.00
04/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	470	1	0	1	0.00
04/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	500	1	0	1	0.00
04/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	485	1	0	1	0.00
04/04/2024	R053 On 01-August-24			Bond Future	12.77	94.6456	95.3135	94.6456	0.00
04/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4357	4	4	4	0.00
04/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4401	4	4	4	0.00
04/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4312	4	4	4	0.00
04/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	1863	2	2	2	0.00
04/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	1819	2	2	2	0.00
04/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	1841	2	2	2	0.00
04/04/2024	R053 On 07-November-24			Bond Future	12.91	90.9950	91.6790	90.9950	0.00
04/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3440	3	3	3	0.00
04/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3404	3	3	3	0.00
04/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3475	3	3	3	0.00
04/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4160	5	4	5	0.00
04/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4227	5	4	5	0.00
04/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4193	5	4	5	0.00
04/04/2024	R053 On 06-February-25			Bond Future	13.04	92.9719	93.6710	92.9719	0.00
04/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	4084	4	4	4	0.00
04/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	4793	5	5	5	0.00
04/04/2024	R053 On 08-May-25			Bond Future	13.19	89.0731	89.7875	89.0731	0.00
04/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3144	3	3	3	0.00
04/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	6924	7	7	7	0.00
04/04/2024	R186 On 02-May-24			Bond Future	9.15	106.8265	107.0204	106.8265	89,056.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
04/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
04/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
04/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1387	1	1	1	2,030.00
04/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2866	3	3	3	0.00
04/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	4	0	0	0	2,030.00
04/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	48	0	0	0	0.00
04/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2707	3	3	3	0.00
04/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	2755	3	3	3	0.00
04/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2731	3	3	3	0.00
04/04/2024	R186 On 01-August-24			Bond Future	9.18	103.8596	104.0578	103.8596	0.00
04/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	250	0	0	0	0.00
04/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	244	0	0	0	0.00
04/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	256	0	0	0	0.00
04/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1285	1	1	1	0.00
04/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1315	1	1	1	0.00
04/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1300	1	1	1	0.00
04/04/2024	R186 On 07-November-24			Bond Future	9.23	106.2976	106.5008	106.2976	35,645.00
04/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	801	1	1	1	0.00
04/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	812	1	1	1	0.00
04/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	789	1	1	1	0.00
04/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	973	1	1	1	0.00
04/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	957	1	1	1	0.00
04/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	965	1	1	1	0.00
04/04/2024	R186 On 06-February-25			Bond Future	9.29	103.2921	103.5000	103.2921	0.00
04/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	733	1	1	1	0.00
04/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1172	1	1	1	0.00
04/04/2024	R186 On 08-May-25			Bond Future	9.41	105.4845	105.6973	105.4845	0.00
04/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	358	0	0	0	0.00
04/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1758	2	2	2	0.00
04/04/2024	R202 On 02-May-24			Bond Future	258.91	259.5193	258.9087	259.5193	4,848.00
04/04/2024	R202 On 01-August-24			Bond Future	259.57	260.1932	259.5691	260.1932	0.00
04/04/2024	R202 On 07-November-24			Bond Future	265.73	266.3688	265.7309	266.3688	0.00
04/04/2024	R202 On 06-February-25			Bond Future	266.36	267.0095	266.3581	267.0095	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
04/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
04/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	432	0	0	0	0.00
04/04/2024	R202 On 08-May-25			Bond Future	272.08	272.7457	272.0813	272.7457	0.00
04/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
04/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	229	0	0	0	0.00
04/04/2024	R209 On 02-May-24			Bond Future	12.16	63.4651	63.9262	63.4651	13,217.00
04/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	7	0	0	0	0.00
04/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	7	0	0	0	0.00
04/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	6	0	0	0	0.00
04/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	4736	5	5	5	0.00
04/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	4637	5	5	5	0.00
04/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	4687	5	5	5	0.00
04/04/2024	R209 On 01-August-24			Bond Future	12.28	64.8560	65.3273	64.8560	1,690.00
04/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	791	1	1	1	0.00
04/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	806	1	1	1	0.00
04/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	775	1	1	1	0.00
04/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3043	3	3	3	0.00
04/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	2981	3	3	3	0.00
04/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3012	3	3	3	0.00
04/04/2024	R209 On 07-November-24			Bond Future	12.41	63.2215	63.7040	63.2215	5,237.00
04/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1963	2	2	2	0.00
04/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1941	2	2	2	0.00
04/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1985	2	2	2	0.00
04/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	2768	3	3	3	0.00
04/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	2814	3	3	3	0.00
04/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	2791	3	3	3	0.00
04/04/2024	R209 On 06-February-25			Bond Future	12.54	64.5955	65.0887	64.5955	0.00
04/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2436	2	2	2	0.00
04/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	2856	3	3	3	0.00
04/04/2024	R209 On 08-May-25			Bond Future	12.68	62.8104	63.3144	62.8104	0.00
04/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1366	1	1	1	0.00
04/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	4831	5	5	5	0.00
04/04/2024	R210 On 02-May-24			Bond Future	233.45	233.4058	233.4479	233.4058	198.00
04/04/2024	R210 On 01-August-24			Bond Future	238.62	238.5786	238.6218	238.5786	300.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	R210 On 07-November-24			Bond Future	240.95	240.9100	240.9549	240.9100	0.00
04/04/2024	R210 On 06-February-25			Bond Future	246.25	246.2040	246.2505	246.2040	0.00
04/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6641	7	7	7	0.00
04/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
04/04/2024	R210 On 08-May-25			Bond Future	248.14	248.0883	248.1367	248.0883	0.00
04/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	107	0	0	0	0.00
04/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
04/04/2024	R213 On 02-May-24			Bond Future	10.96	82.2173	82.5989	82.2173	25,660.00
04/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	22	0	0	0	0.00
04/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	20	0	0	0	0.00
04/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	24	0	0	0	0.00
04/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	2833	3	3	3	0.00
04/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	2915	3	3	3	0.00
04/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	2874	3	3	3	0.00
04/04/2024	R213 On 01-August-24			Bond Future	11.06	84.0192	84.4092	84.0192	0.00
04/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	1208	1	1	1	0.00
04/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	1189	1	1	1	0.00
04/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	1170	1	1	1	0.00
04/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	1981	2	2	2	0.00
04/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	1959	2	2	2	0.00
04/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	1936	2	2	2	0.00
04/04/2024	R213 On 07-November-24			Bond Future	11.18	82.4303	82.8296	82.4303	10,002.00
04/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	2177	2	2	2	0.00
04/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	2199	2	2	2	0.00
04/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	2156	2	2	2	0.00
04/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2053	2	2	2	0.00
04/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2019	2	2	2	0.00
04/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2036	2	2	2	0.00
04/04/2024	R213 On 06-February-25			Bond Future	11.31	84.2223	84.6305	84.2223	0.00
04/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2489	2	2	2	0.00
04/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2355	3	2	3	0.00
04/04/2024	R213 On 08-May-25			Bond Future	11.46	82.4495	82.8668	82.4495	0.00
04/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	1018	1	1	1	0.00
04/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4541	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	R214 On 02-May-24			Bond Future	12.49	59.0490	59.4719	59.0490	22,240.00
04/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	4	0	0	0	0.00
04/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	5	0	0	0	0.00
04/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	4	0	0	0	0.00
04/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4487	4	4	4	0.00
04/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	2013	2	2	2	0.00
04/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	248	0	0	0	8,000.00
04/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	270	0	0	0	5,110.00
04/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	1934	2	2	2	0.00
04/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	313	0	0	0	13,110.00
04/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2009	2	2	2	0.00
04/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	34	0	0	0	13,110.00
04/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5088	6	5	6	0.00
04/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	4984	5	5	5	0.00
04/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5036	5	5	5	0.00
04/04/2024	R214 On 01-August-24			Bond Future	12.60	60.3431	60.7753	60.3431	0.00
04/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	889	1	1	1	0.00
04/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	856	1	1	1	0.00
04/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	872	1	1	1	0.00
04/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	2887	3	3	3	0.00
04/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	2918	3	3	3	0.00
04/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	2855	3	3	3	0.00
04/04/2024	R214 On 07-November-24			Bond Future	12.73	58.4526	58.8951	58.4526	0.00
04/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2128	2	2	2	0.00
04/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2105	2	2	2	0.00
04/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2151	2	2	2	0.00
04/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2647	3	3	3	0.00
04/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2692	3	3	3	0.00
04/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2670	3	3	3	0.00
04/04/2024	R214 On 06-February-25			Bond Future	12.86	59.7230	60.1753	59.7230	0.00
04/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2322	2	2	2	0.00
04/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	2988	3	3	3	0.00
04/04/2024	R214 On 08-May-25			Bond Future	12.99	57.6833	58.1454	57.6833	0.00
04/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1638	1	2	1	0.00
04/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4307	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2024	R248 On 02-May-24			Bond Future	12.67	71.8133	72.3209	71.8133	245,808.00
04/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	1	0	0	0	0.00
04/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
04/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	1	0	0	0	0.00
04/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
04/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	448	0	0	0	0.00
04/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2887	2	3	2	0.00
04/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	266	0	0	0	0.00
04/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	1970	2	2	2	0.00
04/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	7696	8	8	8	0.00
04/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7300	8	7	8	0.00
04/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7169	8	7	8	0.00
04/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7235	8	7	8	0.00
04/04/2024	R248 On 01-August-24			Bond Future	12.79	73.3872	73.9060	73.3872	13,090.00
04/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	957	1	1	1	0.00
04/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	976	1	1	1	0.00
04/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	938	1	1	1	0.00
04/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3671	4	4	4	0.00
04/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3593	4	4	4	0.00
04/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3632	4	4	4	0.00
04/04/2024	R248 On 07-November-24			Bond Future	12.92	70.6579	71.1891	70.6579	0.00
04/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2518	2	3	2	0.00
04/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2545	2	3	2	0.00
04/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2491	2	2	2	0.00
04/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3259	4	3	4	0.00
04/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3205	3	3	3	0.00
04/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3232	4	3	4	0.00
04/04/2024	R248 On 06-February-25			Bond Future	13.06	72.1935	72.7364	72.1935	0.00
04/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2471	2	2	2	0.00
04/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4351	5	4	5	0.00
04/04/2024	R248 On 08-May-25			Bond Future	13.20	69.2731	69.8278	69.2731	0.00
04/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2374	2	2	2	0.00
04/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5603	6	6	6	0.00
04/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
04/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00