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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/04/2024 TO: 05/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	2025 On 02-May-24			Bond Future	178.99	178.9458	178.9915	178.9458	9,075.00
05/04/2024	2025 On 01-August-24			Bond Future	181.14	181.0788	181.1400	181.0788	0.00
05/04/2024	2025 On 07-November-24			Bond Future	185.45	185.3773	185.4485	185.3773	0.00
05/04/2024	2029 On 02-May-24			Bond Future	128.89	129.1337	128.8912	129.1337	7,295.00
05/04/2024	2029 On 01-August-24			Bond Future	131.76	131.9957	131.7583	131.9957	728.00
05/04/2024	2029 On 07-November-24			Bond Future	133.49	133.7306	133.4936	133.7306	0.00
05/04/2024	2029 On 06-February-25			Bond Future	136.42	136.6699	136.4234	136.6699	0.00
05/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4023	4	4	4	0.00
05/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
05/04/2024	2029 On 08-May-25			Bond Future	137.92	138.1778	137.9166	138.1778	0.00
05/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	67	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
05/04/2024	2030 On 02-May-24			Bond Future	10.51	91.7021	91.4835	91.7021	120,474.00
05/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	18	0	0	0	0.00
05/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	16	0	0	0	0.00
05/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	20	0	0	0	0.00
05/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	182	0	0	0	1,000.00
05/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5415	6	5	6	0.00
05/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	3	0	0	0	1,000.00
05/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1511	2	2	2	1,080.00
05/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6993	7	7	7	0.00
05/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	965	1	1	1	500.00
05/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2475	3	2	3	500.00
05/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9678	10	10	10	0.00
05/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
05/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	125	0	0	0	0.00
05/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	548	0	1	0	0.00
05/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	1	0	0	0	1,080.00
05/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	314	0	0	0	0.00
05/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1590	1	2	1	0.00
05/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	7	0	0	0	1,000.00
05/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3449	3	3	3	0.00
05/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2766	3	3	3	0.00
05/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	2845	3	3	3	0.00
05/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	2806	3	3	3	0.00
05/04/2024	2030 On 01-August-24			Bond Future	10.61	89.7061	89.4902	89.7061	26,710.00
05/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	1031	1	1	1	0.00
05/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	1014	1	1	1	0.00
05/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	1047	1	1	1	0.00
05/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1881	2	2	2	0.00
05/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	1925	2	2	2	0.00
05/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	1903	2	2	2	0.00
05/04/2024	2030 On 07-November-24			Bond Future	10.72	91.8118	91.5950	91.8118	1,650.00
05/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	2045	2	2	2	0.00
05/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	2024	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
05/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	2065	2	2	2	0.00
05/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1901	2	2	2	0.00
05/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	1933	2	2	2	0.00
05/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	1917	2	2	2	0.00
05/04/2024	2030 On 06-February-25			Bond Future	10.83	89.7975	89.5730	89.7975	0.00
05/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1916	2	2	2	0.00
05/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2449	2	2	2	0.00
05/04/2024	2030 On 08-May-25			Bond Future	10.98	91.7033	91.4678	91.7033	0.00
05/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	802	1	1	1	0.00
05/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4255	4	4	4	0.00
05/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1255	1	1	1	1,640.00
05/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1364	1	1	1	1,640.00
05/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3554	3	4	3	0.00
05/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4432	4	4	4	0.00
05/04/2024	2032 On 02-May-24			Bond Future	11.38	85.0674	84.7926	85.0674	131,772.00
05/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	6	0	0	0	0.00
05/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	7	0	0	0	0.00
05/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	6	0	0	0	0.00
05/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
05/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	96	0	0	0	1,000.00
05/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6607	7	7	7	0.00
05/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	2246	2	2	2	0.00
05/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	524	1	1	1	0.00
05/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	8	0	0	0	500.00
05/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	824	1	1	1	1,550.00
05/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	18	0	0	0	1,550.00
05/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8419	9	8	9	0.00
05/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	10	0	0	0	500.00
05/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	326	0	0	0	500.00
05/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7739	8	8	8	0.00
05/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	665	1	1	1	0.00
05/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
05/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1117	1	1	1	17,000.00
05/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5125	5	5	5	0.00

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05/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	3	0	0	0	500.00
05/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1658	1	2	1	0.00
05/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	1	0	0	0	1,550.00
05/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	954	1	1	1	0.00
05/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3437	3	3	3	0.00
05/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1299	1	1	1	500.00
05/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	3813	4	4	4	0.00
05/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	302	0	0	0	500.00
05/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	10	0	0	0	1,000.00
05/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	3718	3	4	3	0.00
05/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2511	2	3	2	0.00
05/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	4829	5	5	5	0.00
05/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	3956	4	4	4	0.00
05/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	3860	4	4	4	0.00
05/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	3908	4	4	4	0.00
05/04/2024	2032 On 01-August-24			Bond Future	11.49	86.9319	86.6579	86.9319	15,170.00
05/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	1041	1	1	1	0.00
05/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	1059	1	1	1	0.00
05/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	1023	1	1	1	0.00
05/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2650	2	3	2	0.00
05/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2594	2	3	2	0.00
05/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2622	2	3	2	0.00
05/04/2024	2032 On 07-November-24			Bond Future	11.62	84.8056	84.5292	84.8056	4,260.00
05/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	2087	2	2	2	0.00
05/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	2110	2	2	2	0.00
05/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	2065	2	2	2	0.00
05/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7564	8	8	8	0.00
05/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2456	3	2	3	1,615.00
05/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	460	0	0	0	1,615.00
05/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2390	2	2	2	0.00
05/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2740	3	3	3	0.00
05/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2697	3	3	3	0.00
05/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2718	3	3	3	0.00
05/04/2024	2032 On 06-February-25			Bond Future	11.76	86.6489	86.3637	86.6489	0.00
05/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2601	3	3	3	0.00

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05/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2785	3	3	3	0.00
05/04/2024	2032 On 08-May-25			Bond Future	11.92	84.3225	84.0253	84.3225	0.00
05/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	1033	1	1	1	0.00
05/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5312	5	5	5	0.00
05/04/2024	2033 On 02-May-24			Bond Future	121.00	121.2847	120.9968	121.2847	1,707.00
05/04/2024	2033 On 01-August-24			Bond Future	123.69	123.9727	123.6884	123.9727	6,301.00
05/04/2024	2033 On 07-November-24			Bond Future	125.13	125.4204	125.1349	125.4204	0.00
05/04/2024	2033 On 06-February-25			Bond Future	127.88	128.1771	127.8813	128.1771	0.00
05/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2941	3	3	3	0.00
05/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/04/2024	2033 On 08-May-25			Bond Future	129.09	129.4019	129.0909	129.4019	0.00
05/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
05/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1529	1	2	1	0.00
05/04/2024	2037 On 02-May-24			Bond Future	12.50	77.2948	77.0420	77.2948	70,233.00
05/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	4	0	0	0	0.00
05/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	4	0	0	0	0.00
05/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	5	0	0	0	0.00
05/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5675	5	6	5	0.00
05/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5788	6	6	6	0.00
05/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5732	5	6	5	0.00
05/04/2024	2037 On 01-August-24			Bond Future	12.64	74.7327	74.4808	74.7327	94,181.00
05/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	844	1	1	1	0.00
05/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	827	1	1	1	0.00
05/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	860	1	1	1	1,383.00
05/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	6067	6	6	6	0.00
05/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3678	4	4	4	0.00
05/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1087	1	1	1	1,383.00
05/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	485	0	0	0	1,383.00
05/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3574	3	4	3	0.00
05/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3646	3	4	3	0.00
05/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3610	3	4	3	0.00
05/04/2024	2037 On 07-November-24			Bond Future	12.78	76.4866	76.2322	76.4866	9,175.00
05/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2229	2	2	2	0.00
05/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2205	2	2	2	0.00

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05/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2254	2	2	2	0.00
05/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3215	3	3	3	0.00
05/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3266	3	3	3	0.00
05/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3240	3	3	3	0.00
05/04/2024	2037 On 06-February-25			Bond Future	12.93	73.8880	73.6256	73.8880	0.00
05/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2656	3	3	3	0.00
05/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3491	3	3	3	0.00
05/04/2024	2037 On 08-May-25			Bond Future	13.10	75.4547	75.1815	75.4547	3,975.00
05/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1499	2	1	2	0.00
05/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	4013	4	4	4	7,500.00
05/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2853	3	3	3	0.00
05/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5669	5	6	5	0.00
05/04/2024	2038 On 02-May-24			Bond Future	131.71	131.7145	131.7144	131.7145	4,404.00
05/04/2024	2038 On 01-August-24			Bond Future	132.58	132.5717	132.5821	132.5717	718.00
05/04/2024	2038 On 07-November-24			Bond Future	135.74	135.7184	135.7354	135.7184	0.00
05/04/2024	2038 On 06-February-25			Bond Future	136.60	136.5866	136.5990	136.5866	0.00
05/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1369	1	1	1	0.00
05/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/04/2024	2038 On 08-May-25			Bond Future	139.52	139.5211	139.5246	139.5211	0.00
05/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
05/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	155	0	0	0	0.00
05/04/2024	2040 On 02-May-24			Bond Future	12.74	77.4509	77.2119	77.4509	125,038.00
05/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	2	0	0	0	0.00
05/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	3	0	0	0	0.00
05/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	2	0	0	0	0.00
05/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6545	6	7	6	0.00
05/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6424	6	6	6	0.00
05/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6484	6	6	6	0.00
05/04/2024	2040 On 01-August-24			Bond Future	12.88	74.6419	74.4039	74.6419	12,732.00
05/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	878	1	1	1	0.00
05/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	896	1	1	1	0.00
05/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	861	1	1	1	0.00
05/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	794	1	1	1	680.00
05/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2157	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
05/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4142	4	4	4	0.00
05/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2362	2	2	2	7,500.00
05/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4042	4	4	4	0.00
05/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1055	1	1	1	680.00
05/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1969	2	2	2	0.00
05/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2132	2	2	2	680.00
05/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3884	4	4	4	0.00
05/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3807	4	4	4	0.00
05/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3845	4	4	4	0.00
05/04/2024	2040 On 07-November-24			Bond Future	13.02	76.3935	76.1535	76.3935	8,677.00
05/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2443	3	2	3	0.00
05/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2469	3	2	3	0.00
05/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2416	2	2	2	0.00
05/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3366	3	3	3	0.00
05/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3313	3	3	3	0.00
05/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3340	3	3	3	0.00
05/04/2024	2040 On 06-February-25			Bond Future	13.17	73.5422	73.2944	73.5422	0.00
05/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2687	3	3	3	0.00
05/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3818	4	4	4	0.00
05/04/2024	2040 On 08-May-25			Bond Future	13.34	75.1011	74.8428	75.1011	0.00
05/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1850	2	2	2	0.00
05/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5507	5	6	5	0.00
05/04/2024	2044 On 02-May-24			Bond Future	12.81	73.5848	73.3452	73.5848	81,772.00
05/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	2	0	0	0	0.00
05/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	1	0	0	0	0.00
05/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	2	0	0	0	0.00
05/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1650	2	2	2	0.00
05/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	380	0	0	0	0.00
05/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	886	1	1	1	0.00
05/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1203	1	1	1	10,030.00
05/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2075	2	2	2	4,200.00
05/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	633	1	1	1	10,030.00
05/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6604	6	7	6	0.00
05/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6729	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6667	6	7	6	0.00
05/04/2024	2044 On 01-August-24			Bond Future	12.94	70.8163	70.5774	70.8163	42,317.00
05/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	722	1	1	1	0.00
05/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	707	1	1	1	0.00
05/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	737	1	1	1	0.00
05/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4257	4	4	4	0.00
05/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4341	4	4	4	0.00
05/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4299	4	4	4	0.00
05/04/2024	2044 On 07-November-24			Bond Future	13.08	72.4781	72.2369	72.4781	200.00
05/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2392	2	2	2	0.00
05/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2366	2	2	2	0.00
05/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2418	2	2	2	0.00
05/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3255	3	3	3	0.00
05/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3309	3	3	3	0.00
05/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3282	3	3	3	0.00
05/04/2024	2044 On 06-February-25			Bond Future	13.22	69.6669	69.4181	69.6669	0.00
05/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2764	3	3	3	0.00
05/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3805	4	4	4	0.00
05/04/2024	2044 On 08-May-25			Bond Future	13.38	71.1435	70.8844	71.1435	0.00
05/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1887	2	2	2	0.00
05/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5328	5	5	5	0.00
05/04/2024	2046 On 02-May-24			Bond Future	112.91	113.5132	112.9090	113.5132	11,599.00
05/04/2024	2046 On 01-August-24			Bond Future	115.42	116.0290	115.4206	116.0290	4,696.00
05/04/2024	2046 On 07-November-24			Bond Future	115.97	116.5855	115.9678	116.5855	0.00
05/04/2024	2046 On 06-February-25			Bond Future	118.51	119.1475	118.5124	119.1475	0.00
05/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4502	5	5	5	0.00
05/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/04/2024	2046 On 08-May-25			Bond Future	118.80	119.4605	118.8032	119.4605	0.00
05/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
05/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3167	3	3	3	0.00
05/04/2024	2050 On 02-May-24			Bond Future	114.50	114.6900	114.4974	114.6900	12,171.00
05/04/2024	2050 On 01-August-24			Bond Future	114.75	114.9352	114.7475	114.9352	2,554.00
05/04/2024	2050 On 07-November-24			Bond Future	117.48	117.6633	117.4766	117.6633	0.00
05/04/2024	2050 On 06-February-25			Bond Future	117.70	117.8923	117.6972	117.8923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2097	2	2	2	0.00
05/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/04/2024	2050 On 08-May-25			Bond Future	120.22	120.4249	120.2178	120.4249	0.00
05/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
05/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	942	1	1	1	0.00
05/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	AL37 On 02-May-24			Index Future	936.37	938.7850	936.3650	938.7850	0.00
05/04/2024	AL37 On 01-August-24			Index Future	956.96	959.3600	956.9640	959.3600	0.00
05/04/2024	AL37 On 07-November-24			Index Future	979.49	981.8940	979.4870	981.8940	0.00
05/04/2024	AL37 On 06-February-25			Index Future	1000.77	1003.2600	1000.7700	1003.2600	0.00
05/04/2024	AL37 On 08-May-25			Index Future	1022.02	1024.6250	1022.0150	1024.6250	0.00
05/04/2024	AL7T On 02-May-24			Index Future	1079.93	1083.3840	1079.9320	1083.3840	0.00
05/04/2024	AL7T On 01-August-24			Index Future	1103.69	1107.1280	1103.6890	1107.1280	0.00
05/04/2024	AL7T On 07-November-24			Index Future	1129.67	1133.1330	1129.6650	1133.1330	0.00
05/04/2024	AL7T On 06-February-25			Index Future	1154.21	1157.7910	1154.2110	1157.7910	0.00
05/04/2024	AL7T On 08-May-25			Index Future	1178.71	1182.4460	1178.7140	1182.4460	0.00
05/04/2024	ALBI On 02-May-24			Index Future	940.51	943.0690	940.5080	943.0690	91.00
05/04/2024	ALBI On 01-August-24			Index Future	961.20	963.7390	961.1980	963.7390	0.00
05/04/2024	ALBI On 07-November-24			Index Future	983.82	986.3750	983.8200	986.3750	0.00
05/04/2024	ALBI On 06-February-25			Index Future	1005.20	1007.8390	1005.1970	1007.8390	0.00
05/04/2024	ALBI On 08-May-25			Index Future	1026.54	1029.3010	1026.5370	1029.3010	0.00
05/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	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
05/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	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
05/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	ES33 On 02-May-24			Bond Future	12.93	72.2895	72.0800	72.2895	0.00
05/04/2024	ES33 On 01-August-24			Bond Future	13.09	73.8916	73.6833	73.8916	0.00
05/04/2024	ES33 On 07-November-24			Bond Future	13.28	71.8424	71.6325	71.8424	0.00
05/04/2024	ES33 On 06-February-25			Bond Future	13.47	73.4200	73.2032	73.4200	0.00
05/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
05/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	528	0	1	0	0.00
05/04/2024	ES33 On 08-May-25			Bond Future	13.69	71.1916	70.9652	71.1916	0.00
05/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
05/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3807	4	4	4	0.00
05/04/2024	ES42 On 02-May-24			Bond Future	13.22	68.3292	68.1338	68.3292	0.00
05/04/2024	ES42 On 01-August-24			Bond Future	13.36	69.8436	69.6495	69.8436	0.00
05/04/2024	ES42 On 07-November-24			Bond Future	13.53	67.2328	67.0373	67.2328	0.00
05/04/2024	ES42 On 06-February-25			Bond Future	13.69	68.7081	68.5061	68.7081	0.00
05/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	113	0	0	0	0.00
05/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/04/2024	ES42 On 08-May-25			Bond Future	13.86	65.9132	65.7021	65.9132	0.00
05/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
05/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2929	3	3	3	0.00
05/04/2024	GOVI On 02-May-24			GOVI	926.52	929.0660	926.5170	929.0660	738.00
05/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	244730	22	24	22	0.00
05/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	244630	22	24	22	0.00
05/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	244530	22	24	22	0.00
05/04/2024	GOVI On 01-August-24			GOVI	946.90	949.4280	946.8990	949.4280	0.00
05/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	35290	6	4	6	0.00
05/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	35190	6	4	6	0.00
05/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	35090	6	4	6	0.00
05/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/04/2024	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
05/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 07-November-24			GOVI	969.19	971.7290	969.1850	971.7290	0.00
05/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	203950	23	20	23	0.00
05/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	203850	23	20	23	0.00
05/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	204050	23	20	23	0.00
05/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 06-February-25			GOVI	990.24	992.8740	990.2440	992.8740	0.00
05/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	182440	21	18	21	0.00
05/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 08-May-25			GOVI	1011.27	1014.0170	1011.2660	1014.0170	0.00
05/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
05/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	107340	8	11	8	0.00
05/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2024	IGOV On 02-May-24			Index Future	346.19	346.7660	346.1890	346.7660	593.00
05/04/2024	IGOV On 01-August-24			Index Future	353.89	354.4510	353.8900	354.4510	0.00
05/04/2024	IGOV On 07-November-24			Index Future	362.31	362.8660	362.3090	362.8660	0.00
05/04/2024	IGOV On 06-February-25			Index Future	370.26	370.8440	370.2630	370.8440	0.00
05/04/2024	IGOV On 08-May-25			Index Future	378.20	378.8210	378.2030	378.8210	0.00
05/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/04/2024	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
05/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6520	91.6500	91.6520	0.00
05/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6430	91.6500	91.6430	0.00
05/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
05/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.35	91.6400	91.6500	91.6400	0.00
05/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.29	91.6920	91.7100	91.6920	0.00
05/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.19	91.7900	91.8100	91.7900	0.00
05/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.08	91.9000	91.9200	91.9000	0.00
05/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.00	91.9520	92.0000	91.9520	0.00
05/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.99	91.9700	92.0100	91.9700	0.00
05/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.06	91.9000	91.9400	91.9000	0.00
05/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.06	91.9000	91.9400	91.9000	0.00
05/04/2024	R035 On 02-May-24			Bond Future	12.13	82.5759	82.3215	82.5759	155,061.00
05/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	13	0	0	0	0.00
05/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	14	0	0	0	0.00
05/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	12	0	0	0	0.00
05/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5003	5	5	5	0.00
05/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	4894	5	5	5	0.00
05/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	4948	5	5	5	0.00
05/04/2024	R035 On 01-August-24			Bond Future	12.25	84.3856	84.1325	84.3856	15,070.00
05/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	1001	1	1	1	0.00
05/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	1020	1	1	1	0.00
05/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	983	1	1	1	0.00
05/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3318	3	3	3	0.00
05/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3250	3	3	3	0.00
05/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3284	3	3	3	0.00
05/04/2024	R035 On 07-November-24			Bond Future	12.39	81.8513	81.5960	81.8513	14,838.00
05/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2188	2	2	2	0.00
05/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2212	2	2	2	0.00
05/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2164	2	2	2	0.00
05/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3271	3	3	3	0.00
05/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3220	3	3	3	0.00
05/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3245	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
05/04/2024	R035 On 06-February-25			Bond Future	12.55	83.6306	83.3670	83.6306	0.00
05/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2726	3	3	3	0.00
05/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3380	3	3	3	0.00
05/04/2024	R035 On 08-May-25			Bond Future	12.71	80.8904	80.6155	80.8904	0.00
05/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1350	1	1	1	0.00
05/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	5861	6	6	6	0.00
05/04/2024	R053 On 02-May-24			Bond Future	12.70	93.2694	92.9536	93.2694	5,189.00
05/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2886	3	3	3	0.00
05/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2835	3	3	3	0.00
05/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2937	3	3	3	0.00
05/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	560	0	1	0	0.00
05/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	593	0	1	0	0.00
05/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	576	0	1	0	0.00
05/04/2024	R053 On 01-August-24			Bond Future	12.82	95.3135	94.9985	95.3135	0.00
05/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4224	4	4	4	0.00
05/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4268	4	4	4	0.00
05/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4181	4	4	4	0.00
05/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2046	2	2	2	0.00
05/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2001	2	2	2	0.00
05/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2023	2	2	2	0.00
05/04/2024	R053 On 07-November-24			Bond Future	12.96	91.6790	91.3609	91.6790	0.00
05/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3361	3	3	3	0.00
05/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3327	3	3	3	0.00
05/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3397	3	3	3	0.00
05/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4399	4	4	4	0.00
05/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4468	4	4	4	0.00
05/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4433	4	4	4	0.00
05/04/2024	R053 On 06-February-25			Bond Future	13.09	93.6710	93.3429	93.6710	0.00
05/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	4026	4	4	4	0.00
05/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5064	5	5	5	0.00
05/04/2024	R053 On 08-May-25			Bond Future	13.24	89.7875	89.4460	89.7875	0.00
05/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3182	3	3	3	0.00
05/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7303	7	7	7	0.00
05/04/2024	R186 On 02-May-24			Bond Future	9.20	107.0204	106.9109	107.0204	66,514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
05/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
05/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1284	1	1	1	2,030.00
05/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2756	3	3	3	0.00
05/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	4	0	0	0	2,030.00
05/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	54	0	0	0	0.00
05/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2816	3	3	3	0.00
05/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	2864	3	3	3	0.00
05/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2840	3	3	3	0.00
05/04/2024	R186 On 01-August-24			Bond Future	9.23	104.0578	103.9545	104.0578	25,490.00
05/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	210	0	0	0	0.00
05/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	204	0	0	0	0.00
05/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	215	0	0	0	0.00
05/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1347	1	1	1	0.00
05/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1379	1	1	1	0.00
05/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1363	1	1	1	0.00
05/04/2024	R186 On 07-November-24			Bond Future	9.28	106.5008	106.3999	106.5008	35,599.00
05/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	787	1	1	1	0.00
05/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	798	1	1	1	0.00
05/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	777	1	1	1	0.00
05/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1061	1	1	1	0.00
05/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1044	1	1	1	0.00
05/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1052	1	1	1	0.00
05/04/2024	R186 On 06-February-25			Bond Future	9.35	103.5000	103.3935	103.5000	0.00
05/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	713	1	1	1	0.00
05/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1259	1	1	1	0.00
05/04/2024	R186 On 08-May-25			Bond Future	9.49	105.6973	105.5813	105.6973	0.00
05/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	313	0	0	0	0.00
05/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1829	2	2	2	0.00
05/04/2024	R202 On 02-May-24			Bond Future	258.91	258.9087	258.9078	258.9087	4,420.00
05/04/2024	R202 On 01-August-24			Bond Future	259.59	259.5691	259.5891	259.5691	428.00
05/04/2024	R202 On 07-November-24			Bond Future	265.76	265.7309	265.7635	265.7309	0.00
05/04/2024	R202 On 06-February-25			Bond Future	266.38	266.3581	266.3818	266.3581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
05/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	408	0	0	0	0.00
05/04/2024	R202 On 08-May-25			Bond Future	272.09	272.0813	272.0877	272.0813	0.00
05/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
05/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	222	0	0	0	0.00
05/04/2024	R209 On 02-May-24			Bond Future	12.21	63.9262	63.7023	63.9262	13,217.00
05/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	4	0	0	0	0.00
05/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	4	0	0	0	0.00
05/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	3	0	0	0	0.00
05/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	4957	5	5	5	0.00
05/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	4858	5	5	5	0.00
05/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	4908	5	5	5	0.00
05/04/2024	R209 On 01-August-24			Bond Future	12.33	65.3273	65.1036	65.3273	3,280.00
05/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	750	1	1	1	0.00
05/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	765	1	1	1	0.00
05/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	735	1	1	1	0.00
05/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3227	3	3	3	0.00
05/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3163	3	3	3	0.00
05/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3195	3	3	3	0.00
05/04/2024	R209 On 07-November-24			Bond Future	12.46	63.7040	63.4781	63.7040	5,237.00
05/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1889	2	2	2	0.00
05/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1868	2	2	2	0.00
05/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1910	2	2	2	0.00
05/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	2920	3	3	3	0.00
05/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	2966	3	3	3	0.00
05/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	2943	3	3	3	0.00
05/04/2024	R209 On 06-February-25			Bond Future	12.59	65.0887	64.8557	65.0887	0.00
05/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2387	2	2	2	0.00
05/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3039	3	3	3	0.00
05/04/2024	R209 On 08-May-25			Bond Future	12.74	63.3144	63.0721	63.3144	0.00
05/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1305	1	1	1	0.00
05/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5013	5	5	5	0.00
05/04/2024	R210 On 02-May-24			Bond Future	233.70	233.4479	233.7032	233.4479	198.00
05/04/2024	R210 On 01-August-24			Bond Future	238.90	238.6218	238.9019	238.6218	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
05/04/2024	R210 On 07-November-24			Bond Future	241.25	240.9549	241.2523	240.9549	0.00
05/04/2024	R210 On 06-February-25			Bond Future	246.55	246.2505	246.5467	246.2505	0.00
05/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6937	7	7	7	0.00
05/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/04/2024	R210 On 08-May-25			Bond Future	248.42	248.1367	248.4219	248.1367	0.00
05/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	392	0	0	0	0.00
05/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
05/04/2024	R213 On 02-May-24			Bond Future	11.02	82.5989	82.3501	82.5989	25,660.00
05/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	12	0	0	0	0.00
05/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	11	0	0	0	0.00
05/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	13	0	0	0	0.00
05/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3071	3	3	3	0.00
05/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3155	3	3	3	0.00
05/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3113	3	3	3	0.00
05/04/2024	R213 On 01-August-24			Bond Future	11.12	84.4092	84.1617	84.4092	0.00
05/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	1088	1	1	1	0.00
05/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	1070	1	1	1	0.00
05/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	1053	1	1	1	0.00
05/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2111	2	2	2	0.00
05/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2087	2	2	2	0.00
05/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2064	2	2	2	0.00
05/04/2024	R213 On 07-November-24			Bond Future	11.25	82.8296	82.5802	82.8296	10,002.00
05/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	2085	2	2	2	0.00
05/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	2106	2	2	2	0.00
05/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	2063	2	2	2	0.00
05/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2211	2	2	2	0.00
05/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2175	2	2	2	0.00
05/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2193	2	2	2	0.00
05/04/2024	R213 On 06-February-25			Bond Future	11.38	84.6305	84.3729	84.6305	0.00
05/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2355	2	2	2	0.00
05/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2479	2	2	2	0.00
05/04/2024	R213 On 08-May-25			Bond Future	11.53	82.8668	82.5980	82.8668	0.00
05/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	978	1	1	1	0.00
05/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4770	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
05/04/2024	R214 On 02-May-24			Bond Future	12.53	59.4719	59.2901	59.4719	22,240.00
05/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	3	0	0	0	0.00
05/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	4	0	0	0	0.00
05/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	3	0	0	0	0.00
05/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4312	4	4	4	0.00
05/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1881	2	2	2	0.00
05/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	219	0	0	0	8,000.00
05/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	238	0	0	0	5,110.00
05/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2084	2	2	2	0.00
05/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	363	0	0	0	13,110.00
05/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2161	2	2	2	0.00
05/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	42	0	0	0	13,110.00
05/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5269	5	5	5	0.00
05/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5165	5	5	5	0.00
05/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5217	5	5	5	0.00
05/04/2024	R214 On 01-August-24			Bond Future	12.64	60.7753	60.5944	60.7753	0.00
05/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	859	1	1	1	0.00
05/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	827	1	1	1	0.00
05/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	843	1	1	1	0.00
05/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3038	3	3	3	0.00
05/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3070	3	3	3	0.00
05/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3007	3	3	3	0.00
05/04/2024	R214 On 07-November-24			Bond Future	12.77	58.8951	58.7127	58.8951	0.00
05/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2074	2	2	2	0.00
05/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2051	2	2	2	0.00
05/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2096	2	2	2	0.00
05/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2775	3	3	3	0.00
05/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2821	3	3	3	0.00
05/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2798	3	3	3	0.00
05/04/2024	R214 On 06-February-25			Bond Future	12.90	60.1753	59.9870	60.1753	0.00
05/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2318	2	2	2	0.00
05/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3171	3	3	3	0.00
05/04/2024	R214 On 08-May-25			Bond Future	13.04	58.1454	57.9490	58.1454	0.00
05/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1642	2	2	2	0.00
05/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4507	4	5	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
05/04/2024	R248 On 02-May-24			Bond Future	12.71	72.3209	72.0754	72.3209	62,304.00
05/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	1	0	0	0	0.00
05/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
05/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	1	0	0	0	0.00
05/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
05/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	394	0	0	0	0.00
05/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2696	3	3	3	0.00
05/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	320	0	0	0	0.00
05/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2162	2	2	2	0.00
05/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	7941	8	8	8	0.00
05/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7546	7	8	7	0.00
05/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7414	7	7	7	0.00
05/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7480	7	7	7	0.00
05/04/2024	R248 On 01-August-24			Bond Future	12.83	73.9060	73.6609	73.9060	196,560.00
05/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	984	1	1	1	0.00
05/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	1003	1	1	1	0.00
05/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	966	1	1	1	0.00
05/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3943	4	4	4	0.00
05/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3865	4	4	4	0.00
05/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3904	4	4	4	0.00
05/04/2024	R248 On 07-November-24			Bond Future	12.97	71.1891	70.9417	71.1891	0.00
05/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2453	3	2	3	0.00
05/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2480	3	2	3	0.00
05/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2426	2	2	2	0.00
05/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3442	3	3	3	0.00
05/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3387	3	3	3	0.00
05/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3414	3	3	3	0.00
05/04/2024	R248 On 06-February-25			Bond Future	13.11	72.7364	72.4812	72.7364	0.00
05/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2440	2	2	2	0.00
05/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4575	4	5	4	0.00
05/04/2024	R248 On 08-May-25			Bond Future	13.25	69.8278	69.5623	69.8278	0.00
05/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2136	2	2	2	0.00
05/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5630	6	6	6	0.00
05/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00