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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 05/09/2024 TO: 05/09/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	2025 On 07-November-24			Bond Future	185.39	185.3806	185.3902	185.3806	9,240.00
05/09/2024	2029 On 07-November-24			Bond Future	134.09	134.5865	134.0855	134.5865	10,084.00
05/09/2024	2029 On 06-February-25			Bond Future	136.90	137.4123	136.9014	137.4123	0.00
05/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4501	5	5	5	0.00
05/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2029 On 08-May-25			Bond Future	138.24	138.7624	138.2430	138.7624	0.00
05/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	393	1	0	1	0.00
05/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2029 On 07-August-25			Bond Future	140.97	141.4978	140.9689	141.4978	0.00
05/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3559	4	4	4	0.00
05/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2029 On 06-November-25			Bond Future	142.26	142.7970	142.2607	142.7970	0.00
05/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2471	3	2	3	0.00
05/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2030 On 07-November-24			Bond Future	8.99	97.8978	98.1892	97.8978	180,550.00
05/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6728	6	7	6	0.00
05/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6764	6	7	6	0.00
05/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6691	6	7	6	0.00
05/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6582	6	7	6	600.00
05/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10834	11	11	11	0.00
05/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4756	4	5	4	600.00
05/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	7	0	0	0	0.00
05/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
05/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	32	0	0	0	0.00
05/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	6	0	0	0	0.00
05/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	6	0	0	0	0.00
05/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	6	0	0	0	0.00
05/09/2024	2030 On 06-February-25			Bond Future	9.02	95.9194	96.2174	95.9194	0.00
05/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6228	6	6	6	0.00
05/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1745	2	2	2	800.00
05/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3067	3	3	3	0.00
05/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	841	1	1	1	800.00
05/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1140	1	1	1	0.00
05/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	544	1	1	1	800.00
05/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2163	2	2	2	0.00
05/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	116	0	0	0	0.00
05/09/2024	2030 On 08-May-25			Bond Future	9.09	97.8340	98.1385	97.8340	0.00
05/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3781	4	4	4	0.00
05/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9632	9	10	9	0.00
05/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4868	5	5	5	1,640.00
05/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6010	6	6	6	2,280.00
05/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1943	2	2	2	800.00
05/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3948	4	4	4	0.00
05/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1070	1	1	1	800.00
05/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10938	11	11	11	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
05/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	34	0	0	0	2,280.00
05/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	331	0	0	0	0.00
05/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1599	2	2	2	0.00
05/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	695	1	1	1	800.00
05/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2577	3	3	3	0.00
05/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	70	0	0	0	1,640.00
05/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	496	1	0	1	0.00
05/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	740	1	1	1	0.00
05/09/2024	2030 On 07-August-25			Bond Future	9.17	95.7278	96.0387	95.7278	0.00
05/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6943	7	7	7	0.00
05/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9820	10	10	10	0.00
05/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5177	5	5	5	1,054.00
05/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	137	0	0	0	1,054.00
05/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	722	1	1	1	0.00
05/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	435	0	0	0	0.00
05/09/2024	2030 On 06-November-25			Bond Future	9.26	97.5639	97.8813	97.5639	0.00
05/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2708	3	3	3	0.00
05/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1794	2	2	2	0.00
05/09/2024	2032 On 07-November-24			Bond Future	9.75	92.7205	93.1792	92.7205	103,006.00
05/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8040	8	8	8	0.00
05/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	7997	8	8	8	0.00
05/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8084	8	8	8	0.00
05/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8730	8	9	8	1,615.00
05/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15754	15	16	15	0.00
05/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4236	4	4	4	0.00
05/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6433	6	6	6	600.00
05/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8601	8	9	8	600.00
05/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14148	14	14	14	0.00
05/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1160	1	1	1	50.00
05/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1592	1	2	1	100.00
05/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1470	1	1	1	0.00
05/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	943	1	1	1	0.00
05/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	870	1	1	1	0.00
05/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1172	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
05/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	16	0	0	0	0.00
05/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	54	0	0	0	0.00
05/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	185	0	0	0	200.00
05/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
05/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	14	0	0	0	0.00
05/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	21	0	0	0	0.00
05/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	22	0	0	0	0.00
05/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	21	0	0	0	0.00
05/09/2024	2032 On 06-February-25			Bond Future	9.82	94.6444	95.1132	94.6444	0.00
05/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8696	8	9	8	0.00
05/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2093	2	2	2	800.00
05/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4339	4	4	4	0.00
05/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	972	1	1	1	800.00
05/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1603	2	2	2	0.00
05/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2899	3	3	3	0.00
05/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	641	1	1	1	800.00
05/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	131	0	0	0	0.00
05/09/2024	2032 On 08-May-25			Bond Future	9.90	92.3706	92.8493	92.3706	0.00
05/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5384	5	5	5	0.00
05/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1274	1	1	1	800.00
05/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2331	2	2	2	800.00
05/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5596	5	6	5	0.00
05/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	790	1	1	1	800.00
05/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2244	2	2	2	0.00
05/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3548	4	4	4	0.00
05/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	840	1	1	1	0.00
05/09/2024	2032 On 07-August-25			Bond Future	10.00	94.1670	94.6555	94.1670	0.00
05/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9154	9	9	9	0.00
05/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	630	1	1	1	0.00
05/09/2024	2032 On 06-November-25			Bond Future	10.12	91.8128	92.3111	91.8128	0.00
05/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3870	4	4	4	0.00
05/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2555	3	3	3	0.00
05/09/2024	2033 On 07-November-24			Bond Future	127.80	127.7626	127.8020	127.7626	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2033 On 06-February-25			Bond Future	130.49	130.4452	130.4860	130.4452	0.00
05/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5546	6	6	6	0.00
05/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2033 On 08-May-25			Bond Future	131.60	131.5550	131.5984	131.5550	0.00
05/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	978	1	1	1	0.00
05/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2033 On 07-August-25			Bond Future	134.19	134.1485	134.1934	134.1485	0.00
05/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5543	5	6	5	0.00
05/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2033 On 06-November-25			Bond Future	135.25	135.2021	135.2507	135.2021	0.00
05/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2111	2	2	2	0.00
05/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2037 On 07-November-24			Bond Future	10.86	85.8399	86.5993	85.8399	203,385.00
05/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9377	9	9	9	0.00
05/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9426	9	9	9	0.00
05/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9328	9	9	9	0.00
05/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	22	0	0	0	0.00
05/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	20	0	0	0	0.00
05/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	21	0	0	0	0.00
05/09/2024	2037 On 06-February-25			Bond Future	10.95	83.3606	84.1361	83.3606	0.00
05/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	9905	9	10	9	0.00
05/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	229	0	0	0	0.00
05/09/2024	2037 On 08-May-25			Bond Future	11.05	85.0238	85.8154	85.0238	3,975.00
05/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7423	7	7	7	0.00
05/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12124	11	12	11	7,500.00
05/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8694	8	9	8	15,000.00
05/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	11915	11	12	11	7,500.00
05/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	352	0	0	0	0.00
05/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	722	1	1	1	0.00
05/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	330	0	0	0	0.00
05/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	959	1	1	1	0.00
05/09/2024	2037 On 07-August-25			Bond Future	11.17	82.4170	83.2244	82.4170	0.00
05/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10452	10	10	10	0.00
05/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7160	7	7	7	0.00

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05/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4499	4	4	4	0.00
05/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2131	2	2	2	2,341.00
05/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2327	2	2	2	200.00
05/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5387	6	5	6	0.00
05/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3131	3	3	3	2,541.00
05/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5723	6	6	6	0.00
05/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1830	2	2	2	2,541.00
05/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	1000	1	1	1	0.00
05/09/2024	2037 On 06-November-25			Bond Future	11.29	83.9960	84.8194	83.9960	0.00
05/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5184	5	5	5	0.00
05/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3371	4	3	4	0.00
05/09/2024	2038 On 07-November-24			Bond Future	139.56	140.9516	139.5555	140.9516	3,218.00
05/09/2024	2038 On 06-February-25			Bond Future	140.37	141.7978	140.3737	141.7978	0.00
05/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5144	7	5	7	0.00
05/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2038 On 08-May-25			Bond Future	143.21	144.6642	143.2123	144.6642	0.00
05/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	3532	5	4	5	0.00
05/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2038 On 07-August-25			Bond Future	143.88	145.3577	143.8806	145.3577	0.00
05/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	4321	6	4	6	0.00
05/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2038 On 06-November-25			Bond Future	146.68	148.1853	146.6800	148.1853	0.00
05/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	2800	4	3	4	0.00
05/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2040 On 07-November-24			Bond Future	11.06	86.5980	87.4888	86.5980	113,311.00
05/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10457	10	10	10	0.00
05/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10405	10	10	10	0.00
05/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10509	10	11	10	0.00
05/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12004	11	12	11	0.00
05/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6449	6	6	6	640.00
05/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9137	8	9	8	0.00
05/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	37	0	0	0	640.00
05/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	8	0	0	0	640.00
05/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	139	0	0	0	0.00

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05/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	18	0	0	0	0.00
05/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	19	0	0	0	0.00
05/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	19	0	0	0	0.00
05/09/2024	2040 On 06-February-25			Bond Future	11.15	83.8839	84.7935	83.8839	14.00
05/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10621	10	11	10	0.00
05/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2017	2	2	2	780.00
05/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4666	4	5	4	0.00
05/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6971	6	7	6	0.00
05/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	669	1	1	1	780.00
05/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1268	2	1	2	780.00
05/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2968	3	3	3	0.00
05/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	253	0	0	0	0.00
05/09/2024	2040 On 08-May-25			Bond Future	11.25	85.5574	86.4857	85.5574	3,900.00
05/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8920	8	9	8	0.00
05/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12530	12	13	12	7,500.00
05/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9463	9	9	9	15,000.00
05/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12838	12	13	12	7,500.00
05/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	392	0	0	0	0.00
05/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	837	1	1	1	0.00
05/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	428	1	0	1	0.00
05/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	934	1	1	1	0.00
05/09/2024	2040 On 07-August-25			Bond Future	11.37	82.7100	83.6569	82.7100	0.00
05/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11665	11	12	11	0.00
05/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1030	1	1	1	0.00
05/09/2024	2040 On 06-November-25			Bond Future	11.49	84.2942	85.2596	84.2942	0.00
05/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5807	5	6	5	0.00
05/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3720	4	4	4	0.00
05/09/2024	2044 On 07-November-24			Bond Future	11.11	82.8397	83.8615	82.8397	94,256.00
05/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10754	10	11	10	0.00
05/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10807	10	11	10	0.00
05/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10702	10	11	10	0.00
05/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5830	5	6	5	0.00
05/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7196	6	7	6	0.00
05/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8561	8	9	8	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
05/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	59	0	0	0	11,405.00
05/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	112	0	0	0	9,540.00
05/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	211	0	0	0	13,875.00
05/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	21	0	0	0	0.00
05/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	19	0	0	0	0.00
05/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	20	0	0	0	0.00
05/09/2024	2044 On 06-February-25			Bond Future	11.19	80.1729	81.2163	80.1729	0.00
05/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11016	10	11	10	0.00
05/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6021	5	6	5	449.00
05/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8451	8	8	8	449.00
05/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14483	13	14	13	0.00
05/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	79	0	0	0	449.00
05/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	500	1	1	1	0.00
05/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	949	1	1	1	0.00
05/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	258	0	0	0	0.00
05/09/2024	2044 On 08-May-25			Bond Future	11.29	81.7723	82.8370	81.7723	0.00
05/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9376	9	9	9	0.00
05/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7906	7	8	7	0.00
05/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4656	4	5	4	0.00
05/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2157	2	2	2	2,490.00
05/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2351	3	2	3	2,490.00
05/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4600	5	5	5	0.00
05/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1163	1	1	1	2,490.00
05/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	864	1	1	1	0.00
05/09/2024	2044 On 07-August-25			Bond Future	11.40	78.9765	80.0625	78.9765	0.00
05/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12081	11	12	11	0.00
05/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1057	1	1	1	0.00
05/09/2024	2044 On 06-November-25			Bond Future	11.50	80.4890	81.5962	80.4890	0.00
05/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6009	5	6	5	0.00
05/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3701	4	4	4	0.00
05/09/2024	2046 On 07-November-24			Bond Future	120.43	122.1059	120.4318	122.1059	18,098.00
05/09/2024	2046 On 06-February-25			Bond Future	122.96	124.6695	122.9608	124.6695	0.00
05/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	8951	11	9	11	0.00
05/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	2046 On 08-May-25			Bond Future	123.20	124.9452	123.2042	124.9452	0.00
05/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	1234	3	1	3	0.00
05/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2046 On 07-August-25			Bond Future	125.63	127.4071	125.6324	127.4071	0.00
05/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	6942	9	7	9	0.00
05/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2046 On 06-November-25			Bond Future	125.79	127.5988	125.7936	127.5988	0.00
05/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	384	2	0	2	0.00
05/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2050 On 07-November-24			Bond Future	122.20	123.6662	122.1996	123.6662	15,391.00
05/09/2024	2050 On 06-February-25			Bond Future	122.41	123.9080	122.4119	123.9080	582.00
05/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	6812	8	7	8	0.00
05/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2050 On 08-May-25			Bond Future	124.89	126.4129	124.8874	126.4129	0.00
05/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	3727	5	4	5	0.00
05/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2050 On 07-August-25			Bond Future	124.95	126.4994	124.9471	126.4994	0.00
05/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5057	7	5	7	0.00
05/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
05/09/2024	2050 On 06-November-25			Bond Future	127.38	128.9598	127.3777	128.9598	0.00
05/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	2958	5	3	5	0.00
05/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
05/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	AL37 On 07-November-24			Index Future	1053.15	1049.5690	1053.1460	1049.5690	0.00
05/09/2024	AL37 On 06-February-25			Index Future	1075.01	1071.3520	1075.0080	1071.3520	0.00
05/09/2024	AL37 On 08-May-25			Index Future	1096.51	1092.7750	1096.5100	1092.7750	0.00
05/09/2024	AL37 On 07-August-25			Index Future	1117.90	1114.0860	1117.9000	1114.0860	0.00
05/09/2024	AL37 On 06-November-25			Index Future	1139.45	1135.5540	1139.4460	1135.5540	0.00
05/09/2024	AL7T On 07-November-24			Index Future	1255.85	1247.9070	1255.8540	1247.9070	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
05/09/2024	AL7T On 06-February-25			Index Future	1281.92	1273.8070	1281.9240	1273.8070	0.00
05/09/2024	AL7T On 08-May-25			Index Future	1307.57	1299.2780	1307.5650	1299.2780	0.00
05/09/2024	AL7T On 07-August-25			Index Future	1333.07	1324.6160	1333.0710	1324.6160	0.00
05/09/2024	AL7T On 06-November-25			Index Future	1358.77	1350.1420	1358.7650	1350.1420	0.00
05/09/2024	ALBI On 07-November-24			Index Future	1086.71	1079.1570	1086.7120	1079.1570	121.00
05/09/2024	ALBI On 06-February-25			Index Future	1109.27	1101.5550	1109.2710	1101.5550	0.00
05/09/2024	ALBI On 08-May-25			Index Future	1131.46	1123.5810	1131.4590	1123.5810	0.00
05/09/2024	ALBI On 07-August-25			Index Future	1153.53	1145.4930	1153.5300	1145.4930	0.00
05/09/2024	ALBI On 06-November-25			Index Future	1175.76	1167.5670	1175.7630	1167.5670	0.00
05/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C213 On 28-February-31			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
05/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	ES33 On 07-November-24			Bond Future	11.13	80.5186	81.0872	80.5186	0.00
05/09/2024	ES33 On 06-February-25			Bond Future	11.24	82.2092	82.7901	82.2092	0.00
05/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9058	8	9	8	0.00
05/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
05/09/2024	ES33 On 08-May-25			Bond Future	11.37	80.0707	80.6638	80.0707	0.00
05/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5892	5	6	5	0.00
05/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
05/09/2024	ES33 On 07-August-25			Bond Future	11.52	81.6462	82.2514	81.6462	0.00
05/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8447	8	8	8	0.00
05/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
05/09/2024	ES33 On 06-November-25			Bond Future	11.68	79.4343	80.0517	79.4343	0.00
05/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1401	1	1	1	0.00
05/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2024	ES42 On 07-November-24			Bond Future	11.44	77.4286	78.3739	77.4286	0.00
05/09/2024	ES42 On 06-February-25			Bond Future	11.54	79.0534	80.0190	79.0534	0.00
05/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11626	11	12	11	0.00
05/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/09/2024	ES42 On 08-May-25			Bond Future	11.64	76.3836	77.3692	76.3836	0.00
05/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8738	8	9	8	0.00
05/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
05/09/2024	ES42 On 07-August-25			Bond Future	11.76	77.8838	78.8893	77.8838	0.00
05/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10617	10	11	10	0.00
05/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
05/09/2024	ES42 On 06-November-25			Bond Future	11.89	75.1292	76.1546	75.1292	0.00
05/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2821	2	3	2	0.00
05/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
05/09/2024	GOVI On 07-November-24			GOVI	1069.90	1062.6110	1069.9000	1062.6110	684.00
05/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1211200	114	121	114	0.00
05/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1211100	114	121	114	0.00
05/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1211000	114	121	114	0.00
05/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/09/2024	GOVI On 06-February-25			GOVI	1092.11	1084.6660	1092.1100	1084.6660	0.00
05/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1201100	113	120	113	0.00
05/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/09/2024	GOVI On 08-May-25			GOVI	1113.95	1106.3540	1113.9540	1106.3540	0.00
05/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	919540	84	92	84	0.00
05/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
05/09/2024	GOVI On 07-August-25			GOVI	1135.68	1127.9300	1135.6830	1127.9300	0.00
05/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1246830	117	125	117	0.00
05/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
05/09/2024	GOVI On 06-November-25			GOVI	1157.57	1149.6650	1157.5730	1149.6650	0.00
05/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	455730	38	46	38	0.00
05/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
05/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
05/09/2024	IGOV On 07-November-24			Index Future	371.36	374.1140	371.3610	374.1140	779.00
05/09/2024	IGOV On 06-February-25			Index Future	379.16	381.9690	379.1600	381.9690	0.00
05/09/2024	IGOV On 08-May-25			Index Future	386.83	389.6960	386.8320	389.6960	0.00
05/09/2024	IGOV On 07-August-25			Index Future	394.46	397.3830	394.4640	397.3830	0.00
05/09/2024	IGOV On 06-November-25			Index Future	402.15	405.1250	402.1520	405.1250	0.00
05/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
05/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
05/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
05/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
05/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
05/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
05/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
05/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/09/2024	R035 On 07-November-24			Bond Future	10.49	91.0728	91.7576	91.0728	141,537.00
05/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9126	8	9	8	0.00
05/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9076	8	9	8	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
05/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9175	9	9	9	0.00
05/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14120	13	14	13	0.00
05/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9224	9	9	9	1,000.00
05/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3823	3	4	3	0.00
05/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	370	1	0	1	11,000.00
05/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
05/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	21	0	0	0	0.00
05/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	21	0	0	0	0.00
05/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	22	0	0	0	0.00
05/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	22	0	0	0	0.00
05/09/2024	R035 On 06-February-25			Bond Future	10.57	92.9630	93.6624	92.9630	0.00
05/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9835	9	10	9	0.00
05/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1544	1	2	1	1,000.00
05/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2431	2	2	2	0.00
05/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4869	4	5	4	0.00
05/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	869	1	1	1	1,000.00
05/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1989	2	2	2	1,000.00
05/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2870	3	3	3	0.00
05/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	194	0	0	0	0.00
05/09/2024	R035 On 08-May-25			Bond Future	10.67	90.3089	91.0228	90.3089	0.00
05/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6901	6	7	6	0.00
05/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2208	2	2	2	150.00
05/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3747	3	4	3	0.00
05/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6575	6	7	6	0.00
05/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5619	5	6	5	400.00
05/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10792	10	11	10	0.00
05/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13520	13	14	13	0.00
05/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	175	0	0	0	400.00
05/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	415	0	0	0	400.00
05/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1364	2	1	2	0.00
05/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1085	1	1	1	150.00
05/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2198	3	2	3	150.00
05/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3483	4	3	4	0.00
05/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1005	1	1	1	0.00
05/09/2024	R035 On 07-August-25			Bond Future	10.78	92.0659	92.7943	92.0659	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
05/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10350	10	10	10	0.00
05/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	928	1	1	1	0.00
05/09/2024	R035 On 06-November-25			Bond Future	10.90	89.3259	90.0687	89.3259	0.00
05/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4846	4	5	4	0.00
05/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3288	4	3	4	0.00
05/09/2024	R053 On 07-November-24			Bond Future	11.05	104.9857	106.3150	104.9857	3,664.00
05/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13920	13	14	13	0.00
05/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13988	13	14	13	0.00
05/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13851	13	14	13	0.00
05/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	38	0	0	0	0.00
05/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	36	0	0	0	0.00
05/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	37	0	0	0	0.00
05/09/2024	R053 On 06-February-25			Bond Future	11.13	107.1642	108.5216	107.1642	0.00
05/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14498	13	14	13	0.00
05/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	357	0	0	0	0.00
05/09/2024	R053 On 08-May-25			Bond Future	11.21	103.4363	104.8215	103.4363	0.00
05/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12486	11	12	11	0.00
05/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1231	1	1	1	0.00
05/09/2024	R053 On 07-August-25			Bond Future	11.31	105.4464	106.8592	105.4464	0.00
05/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15387	14	15	14	0.00
05/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1362	2	1	2	0.00
05/09/2024	R053 On 06-November-25			Bond Future	11.42	101.6041	103.0446	101.6041	0.00
05/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7627	7	8	7	0.00
05/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4797	5	5	5	0.00
05/09/2024	R186 On 07-November-24			Bond Future	7.93	108.9021	109.0081	108.9021	158,903.00
05/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2359	2	2	2	0.00
05/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2340	2	2	2	0.00
05/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2377	2	2	2	0.00
05/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	15	0	0	0	0.00
05/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	16	0	0	0	0.00
05/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	16	0	0	0	0.00
05/09/2024	R186 On 06-February-25			Bond Future	7.86	105.8492	105.9578	105.8492	0.00
05/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2150	2	2	2	0.00
05/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	132	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
05/09/2024	R186 On 08-May-25			Bond Future	7.83	107.9625	108.0740	107.9625	0.00
05/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1349	1	1	1	0.00
05/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	373	0	0	0	0.00
05/09/2024	R186 On 07-August-25			Bond Future	7.82	104.7525	104.8667	104.7525	0.00
05/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2468	2	2	2	0.00
05/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3129	3	3	3	0.00
05/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1966	2	2	2	1,983.00
05/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	37	0	0	0	1,983.00
05/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	166	0	0	0	0.00
05/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	88	0	0	0	0.00
05/09/2024	R186 On 06-November-25			Bond Future	7.82	106.7618	106.8787	106.7618	0.00
05/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	813	1	1	1	0.00
05/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	485	1	0	1	0.00
05/09/2024	R202 On 07-November-24			Bond Future	270.72	271.5644	270.7161	271.5644	1,076.00
05/09/2024	R202 On 06-February-25			Bond Future	271.20	272.0594	271.1952	272.0594	0.00
05/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4405	5	4	5	0.00
05/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R202 On 08-May-25			Bond Future	276.68	277.5597	276.6799	277.5597	0.00
05/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4370	5	4	5	0.00
05/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R202 On 07-August-25			Bond Future	276.82	277.7134	276.8230	277.7134	0.00
05/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5223	6	5	6	0.00
05/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R202 On 06-November-25			Bond Future	282.21	283.1159	282.2092	283.1159	0.00
05/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	6569	7	7	7	0.00
05/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R209 On 07-November-24			Bond Future	10.60	71.7537	72.3691	71.7537	17,037.00
05/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7858	7	8	7	0.00
05/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7902	7	8	7	0.00
05/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7813	7	8	7	0.00
05/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	21	0	0	0	0.00
05/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	20	0	0	0	0.00
05/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	20	0	0	0	0.00
05/09/2024	R209 On 06-February-25			Bond Future	10.67	73.2427	73.8711	73.2427	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
05/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8559	8	9	8	0.00
05/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	196	0	0	0	0.00
05/09/2024	R209 On 08-May-25			Bond Future	10.76	71.5509	72.1924	71.5509	0.00
05/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6318	6	6	6	0.00
05/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	905	1	1	1	0.00
05/09/2024	R209 On 07-August-25			Bond Future	10.86	72.9425	73.5969	72.9425	0.00
05/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9153	9	9	9	0.00
05/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	834	1	1	1	0.00
05/09/2024	R209 On 06-November-25			Bond Future	10.97	71.1899	71.8572	71.1899	0.00
05/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4463	4	4	4	0.00
05/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3035	3	3	3	0.00
05/09/2024	R210 On 07-November-24			Bond Future	241.79	243.2336	241.7919	243.2336	1,557.00
05/09/2024	R210 On 06-February-25			Bond Future	246.87	248.3404	246.8696	248.3404	0.00
05/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7260	9	7	9	0.00
05/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R210 On 08-May-25			Bond Future	248.46	249.9589	248.4621	249.9589	0.00
05/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	432	2	0	2	0.00
05/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R210 On 07-August-25			Bond Future	253.36	254.8852	253.3602	254.8852	0.00
05/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	4920	6	5	6	0.00
05/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R210 On 06-November-25			Bond Future	254.83	256.3791	254.8309	256.3791	0.00
05/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2691	4	3	4	0.00
05/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
05/09/2024	R213 On 07-November-24			Bond Future	9.44	89.6320	90.0148	89.6320	77,426.00
05/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7342	7	7	7	0.00
05/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7303	7	7	7	0.00
05/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7380	7	7	7	0.00
05/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	15	0	0	0	0.00
05/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	15	0	0	0	0.00
05/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	15	0	0	0	0.00
05/09/2024	R213 On 06-February-25			Bond Future	9.49	91.4923	91.8834	91.4923	0.00
05/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7493	7	7	7	0.00
05/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	106	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
05/09/2024	R213 On 08-May-25			Bond Future	9.57	89.7622	90.1617	89.7622	0.00
05/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4533	4	5	4	0.00
05/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	762	1	1	1	0.00
05/09/2024	R213 On 07-August-25			Bond Future	9.66	91.5094	91.9171	91.5094	0.00
05/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7970	8	8	8	0.00
05/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	520	1	1	1	0.00
05/09/2024	R213 On 06-November-25			Bond Future	9.77	89.7124	90.1284	89.7124	0.00
05/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3215	3	3	3	0.00
05/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2157	2	2	2	0.00
05/09/2024	R214 On 07-November-24			Bond Future	10.88	67.3208	68.1791	67.3208	19,548.00
05/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8761	8	9	8	0.00
05/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8805	8	9	8	0.00
05/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8716	8	9	8	0.00
05/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	19	0	0	0	0.00
05/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	18	0	0	0	0.00
05/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	18	0	0	0	0.00
05/09/2024	R214 On 06-February-25			Bond Future	10.96	68.7181	69.5945	68.7181	0.00
05/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8981	8	9	8	0.00
05/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12713	12	13	12	0.00
05/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7046	6	7	6	554.00
05/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4984	4	5	4	554.00
05/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	798	1	1	1	0.00
05/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	48	0	0	0	554.00
05/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	415	1	0	1	0.00
05/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	227	0	0	0	0.00
05/09/2024	R214 On 08-May-25			Bond Future	11.04	66.7869	67.6812	66.7869	0.00
05/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7611	7	8	7	0.00
05/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	744	1	1	1	0.00
05/09/2024	R214 On 07-August-25			Bond Future	11.14	68.0863	68.9984	68.0863	0.00
05/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9824	9	10	9	0.00
05/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	912	1	1	1	0.00
05/09/2024	R214 On 06-November-25			Bond Future	11.24	66.0922	67.0222	66.0922	0.00
05/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5099	5	5	5	0.00
05/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3009	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
05/09/2024	R248 On 07-November-24			Bond Future	11.02	81.8049	82.8363	81.8049	251,160.00
05/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10954	10	11	10	0.00
05/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11007	10	11	10	0.00
05/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10900	10	11	10	0.00
05/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	21	0	0	0	0.00
05/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	20	0	0	0	0.00
05/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	20	0	0	0	0.00
05/09/2024	R248 On 06-February-25			Bond Future	11.10	83.5027	84.5559	83.5027	10,000.00
05/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10277	9	10	9	0.00
05/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	602	0	1	0	660.00
05/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2299	2	2	2	660.00
05/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5221	4	5	4	0.00
05/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1240	2	1	2	660.00
05/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2976	4	3	4	0.00
05/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6439	7	6	7	0.00
05/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	338	0	0	0	0.00
05/09/2024	R248 On 08-May-25			Bond Future	11.18	80.7230	81.7977	80.7230	0.00
05/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9674	9	10	9	0.00
05/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	933	1	1	1	0.00
05/09/2024	R248 On 07-August-25			Bond Future	11.28	82.2932	83.3892	82.2932	0.00
05/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12343	11	12	11	0.00
05/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	988	1	1	1	0.00
05/09/2024	R248 On 06-November-25			Bond Future	11.38	79.4284	80.5460	79.4284	0.00
05/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6094	5	6	5	0.00
05/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3791	4	4	4	0.00
05/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00