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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 05/12/2024 TO: 05/12/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/12/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/12/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/12/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/12/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/12/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/12/2024	2029 On 06-February-25			Bond Future	135.04		135.0753	135.0388	135.0753	8,604.00
05/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2639		3	3	3	0.00
05/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
05/12/2024	2029 On 08-May-25			Bond Future	136.38		136.4209	136.3842	136.4209	728.00
05/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
05/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1466		1	1	1	0.00
05/12/2024	2029 On 07-August-25			Bond Future	139.11		139.1515	139.1145	139.1515	0.00
05/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1705		2	2	2	0.00
05/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
05/12/2024	2029 On 06-November-25			Bond Future	140.40		140.4378	140.4007	140.4378	0.00
05/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	611		1	1	1	0.00
05/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	2029 On 05-February-26			Bond Future	143.10	143.1331	143.0959	143.1331	0.00
05/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2986	3	3	3	0.00
05/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2030 On 06-February-25			Bond Future	8.96	96.4181	96.4401	96.4181	162,968.00
05/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6340	6	6	6	0.00
05/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	438	0	0	0	800.00
05/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1374	1	1	1	800.00
05/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2887	3	3	3	0.00
05/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	142	0	0	0	800.00
05/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	546	1	1	1	0.00
05/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1538	2	2	2	0.00
05/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	6	0	0	0	0.00
05/12/2024	2030 On 08-May-25			Bond Future	9.02	98.3634	98.3860	98.3634	0.00
05/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3668	4	4	4	0.00
05/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1232	1	1	1	1,320.00
05/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2333	2	2	2	680.00
05/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9819	10	10	10	0.00
05/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4833	5	5	5	1,640.00
05/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11155	11	11	11	0.00
05/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6046	6	6	6	2,280.00
05/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1693	2	2	2	800.00
05/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3847	4	4	4	0.00
05/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	801	1	1	1	800.00
05/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1101	1	1	1	0.00
05/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	347	0	0	0	800.00
05/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2061	2	2	2	0.00
05/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
05/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	120	0	0	0	0.00
05/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	10	0	0	0	1,640.00
05/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	214	0	0	0	0.00
05/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1487	2	1	2	0.00
05/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	759	1	1	1	0.00
05/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	380	0	0	0	0.00
05/12/2024	2030 On 07-August-25			Bond Future	9.09	96.2982	96.3217	96.2982	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
05/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6990	7	7	7	0.00
05/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10008	10	10	10	0.00
05/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5126	5	5	5	1,054.00
05/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	42	0	0	0	1,054.00
05/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	389	0	0	0	0.00
05/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	199	0	0	0	0.00
05/12/2024	2030 On 06-November-25			Bond Future	9.17	98.1595	98.1839	98.1595	0.00
05/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2656	3	3	3	0.00
05/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1439	1	1	1	0.00
05/12/2024	2030 On 05-February-26			Bond Future	9.28	96.0102	96.0355	96.0102	0.00
05/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2489	2	2	2	0.00
05/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1833	2	2	2	0.00
05/12/2024	2032 On 06-February-25			Bond Future	9.60	96.0833	96.1622	96.0833	121,732.00
05/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9621	10	10	10	0.00
05/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	709	1	1	1	800.00
05/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2113	2	2	2	800.00
05/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4862	5	5	5	0.00
05/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	114	0	0	0	800.00
05/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	574	1	1	1	0.00
05/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1587	2	2	2	0.00
05/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7	0	0	0	0.00
05/12/2024	2032 On 08-May-25			Bond Future	9.67	93.8577	93.9384	93.8577	37,405.00
05/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5960	6	6	6	0.00
05/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1236	1	1	1	800.00
05/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2475	2	2	2	800.00
05/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6194	6	6	6	0.00
05/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	299	0	0	0	800.00
05/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1300	1	1	1	0.00
05/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2421	2	2	2	0.00
05/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	327	0	0	0	0.00
05/12/2024	2032 On 07-August-25			Bond Future	9.75	95.7131	95.7958	95.7131	0.00
05/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9885	10	10	10	0.00
05/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	220	0	0	0	0.00
05/12/2024	2032 On 06-November-25			Bond Future	9.85	93.4021	93.4869	93.4021	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
05/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4298	4	4	4	0.00
05/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1807	2	2	2	0.00
05/12/2024	2032 On 05-February-26			Bond Future	9.97	95.1692	95.2559	95.1692	0.00
05/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3555	4	4	4	0.00
05/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2730	3	3	3	0.00
05/12/2024	2033 On 06-February-25			Bond Future	129.47	129.4742	129.4662	129.4742	6,307.00
05/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4526	5	5	5	0.00
05/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2033 On 08-May-25			Bond Future	130.60	130.6064	130.5985	130.6064	5,288.00
05/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
05/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	21	0	0	0	0.00
05/12/2024	2033 On 07-August-25			Bond Future	133.21	133.2207	133.2132	133.2207	0.00
05/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4563	5	5	5	0.00
05/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2033 On 06-November-25			Bond Future	134.28	134.2905	134.2835	134.2905	0.00
05/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1143	1	1	1	0.00
05/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2033 On 05-February-26			Bond Future	136.86	136.8680	136.8614	136.8680	0.00
05/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3981	4	4	4	0.00
05/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2037 On 06-February-25			Bond Future	10.68	85.6619	85.7288	85.6619	163,907.00
05/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11276	11	11	11	0.00
05/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	8	0	0	0	0.00
05/12/2024	2037 On 08-May-25			Bond Future	10.77	87.3900	87.4585	87.3900	3,975.00
05/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8473	8	8	8	0.00
05/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13498	13	13	13	7,500.00
05/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9862	10	10	10	15,000.00
05/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13274	13	13	13	7,500.00
05/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	68	0	0	0	0.00
05/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	247	0	0	0	0.00
05/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	62	0	0	0	0.00
05/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	366	0	0	0	0.00
05/12/2024	2037 On 07-August-25			Bond Future	10.87	84.8569	84.9272	84.8569	15.00
05/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11552	11	12	11	0.00

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05/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7976	8	8	8	0.00
05/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2379	2	2	2	200.00
05/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4951	5	5	5	0.00
05/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2140	2	2	2	2,341.00
05/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6523	6	7	6	0.00
05/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3697	4	4	4	0.00
05/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1639	2	2	2	2,541.00
05/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2572	3	3	3	2,541.00
05/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4788	5	5	5	0.00
05/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1304	1	1	1	2,541.00
05/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3736	4	4	4	0.00
05/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1880	2	2	2	2,541.00
05/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4029	4	4	4	0.00
05/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	943	1	1	1	2,541.00
05/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	398	0	0	0	0.00
05/12/2024	2037 On 06-November-25			Bond Future	10.98	86.4963	86.5682	86.4963	0.00
05/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5943	6	6	6	0.00
05/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2382	2	2	2	0.00
05/12/2024	2037 On 05-February-26			Bond Future	11.10	83.8746	83.9483	83.8746	0.00
05/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4564	5	5	5	0.00
05/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4030	4	4	4	0.00
05/12/2024	2038 On 06-February-25			Bond Future	139.61	139.8507	139.6137	139.8507	2,650.00
05/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4384	5	4	5	0.00
05/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2038 On 08-May-25			Bond Future	142.47	142.7066	142.4651	142.7066	480.00
05/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2785	3	3	3	0.00
05/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2038 On 07-August-25			Bond Future	143.18	143.4298	143.1842	143.4298	0.00
05/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3624	4	4	4	0.00
05/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2038 On 06-November-25			Bond Future	145.99	146.2388	145.9890	146.2388	0.00
05/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2109	2	2	2	0.00
05/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2038 On 05-February-26			Bond Future	146.62	146.8730	146.6191	146.8730	0.00

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05/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3419	4	3	4	0.00
05/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2040 On 06-February-25			Bond Future	10.98	85.8001	85.8727	85.8001	68,269.00
05/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11461	11	11	11	0.00
05/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7477	7	7	7	0.00
05/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1665	2	2	2	780.00
05/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4809	5	5	5	0.00
05/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	333	0	0	0	780.00
05/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	96	0	0	0	780.00
05/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1537	2	2	2	0.00
05/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	13	0	0	0	0.00
05/12/2024	2040 On 08-May-25			Bond Future	11.07	87.5309	87.6053	87.5309	3,900.00
05/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9488	9	9	9	0.00
05/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10074	10	10	10	15,000.00
05/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13334	13	13	13	7,500.00
05/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13665	14	14	14	7,500.00
05/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	99	0	0	0	0.00
05/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	113	0	0	0	0.00
05/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	328	0	0	0	0.00
05/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	382	0	0	0	0.00
05/12/2024	2040 On 07-August-25			Bond Future	11.18	84.7499	84.8261	84.7499	16.00
05/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12271	12	12	12	0.00
05/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	467	0	0	0	0.00
05/12/2024	2040 On 06-November-25			Bond Future	11.29	86.3869	86.4650	86.3869	0.00
05/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6120	6	6	6	0.00
05/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2828	3	3	3	0.00
05/12/2024	2040 On 05-February-26			Bond Future	11.41	83.5122	83.5922	83.5122	0.00
05/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4965	5	5	5	0.00
05/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4494	5	4	5	0.00
05/12/2024	2044 On 06-February-25			Bond Future	11.08	81.8215	81.9305	81.8215	71,495.00
05/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11489	11	11	11	0.00
05/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3432	3	3	3	0.00
05/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1921	2	2	2	8,825.00
05/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15119	15	15	15	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
05/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8730	9	9	9	422.00
05/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6013	6	6	6	422.00
05/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	536	1	1	1	8,825.00
05/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	227	0	0	0	0.00
05/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
05/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	66	0	0	0	0.00
05/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3517	4	4	4	0.00
05/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	715	1	1	1	8,825.00
05/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1473	2	1	2	0.00
05/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	17	0	0	0	0.00
05/12/2024	2044 On 08-May-25			Bond Future	11.17	83.4721	83.5835	83.4721	7,734.00
05/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9681	10	10	10	0.00
05/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8115	8	8	8	0.00
05/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4608	5	5	5	0.00
05/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1889	2	2	2	2,490.00
05/12/2024	2044 On 08-May-25		Call	Bond Future	12.39	0.0120	0.0124	0.0120	0.00
05/12/2024	2044 On 08-May-25		Put	Bond Future	16428.87	16.5400	16.4289	16.5400	0.00
05/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1556	2	2	2	2,490.00
05/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3586	4	4	4	0.00
05/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	626	1	1	1	2,490.00
05/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	423	0	0	0	0.00
05/12/2024	2044 On 07-August-25			Bond Future	11.27	80.7361	80.8500	80.7361	0.00
05/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12335	12	12	12	0.00
05/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	523	1	1	1	0.00
05/12/2024	2044 On 06-November-25			Bond Future	11.38	82.2955	82.4120	82.2955	0.00
05/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6188	6	6	6	0.00
05/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3065	3	3	3	0.00
05/12/2024	2044 On 05-February-26			Bond Future	11.49	79.4686	79.5876	79.4686	0.00
05/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5064	5	5	5	0.00
05/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4629	5	5	5	0.00
05/12/2024	2046 On 06-February-25			Bond Future	122.20	122.4778	122.1955	122.4778	18,471.00
05/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8185	8	8	8	0.00
05/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2046 On 08-May-25			Bond Future	122.47	122.7589	122.4711	122.7589	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
05/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	501	1	1	1	0.00
05/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2046 On 07-August-25			Bond Future	124.92	125.2156	124.9224	125.2156	0.00
05/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6232	7	6	7	0.00
05/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2046 On 06-November-25			Bond Future	125.11	125.4051	125.1069	125.4051	0.00
05/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
05/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	303	0	0	0	0.00
05/12/2024	2046 On 05-February-26			Bond Future	127.51	127.8102	127.5068	127.8102	0.00
05/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5857	6	6	6	0.00
05/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2050 On 06-February-25			Bond Future	122.22	122.4315	122.2158	122.4315	16,396.00
05/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6616	7	7	7	0.00
05/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2050 On 08-May-25			Bond Future	124.71	124.9320	124.7120	124.9320	0.00
05/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3552	4	4	4	0.00
05/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2050 On 07-August-25			Bond Future	124.83	125.0561	124.8324	125.0561	0.00
05/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4942	5	5	5	0.00
05/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2050 On 06-November-25			Bond Future	127.28	127.5053	127.2779	127.5053	0.00
05/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2858	3	3	3	0.00
05/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
05/12/2024	2050 On 05-February-26			Bond Future	127.30	127.5311	127.2998	127.5311	0.00
05/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4480	5	4	5	0.00
05/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
05/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	AL37 On 06-February-25			Index Future	1078.67	1078.3240	1078.6730	1078.3240	0.00
05/12/2024	AL37 On 08-May-25			Index Future	1100.45	1100.0860	1100.4450	1100.0860	0.00
05/12/2024	AL37 On 07-August-25			Index Future	1122.22	1121.8540	1122.2240	1121.8540	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
05/12/2024	AL37 On 06-November-25			Index Future	1143.98	1143.5950	1143.9770	1143.5950	0.00
05/12/2024	AL37 On 05-February-26			Index Future	1165.71	1165.3170	1165.7110	1165.3170	0.00
05/12/2024	AL7T On 06-February-25			Index Future	1300.10	1299.0880	1300.1020	1299.0880	0.00
05/12/2024	AL7T On 08-May-25			Index Future	1326.34	1325.3060	1326.3430	1325.3060	0.00
05/12/2024	AL7T On 07-August-25			Index Future	1352.59	1351.5300	1352.5930	1351.5300	0.00
05/12/2024	AL7T On 06-November-25			Index Future	1378.81	1377.7230	1378.8120	1377.7230	0.00
05/12/2024	AL7T On 05-February-26			Index Future	1405.01	1403.8920	1405.0070	1403.8920	0.00
05/12/2024	ALBI On 06-February-25			Index Future	1118.22	1117.3650	1118.2160	1117.3650	98.00
05/12/2024	ALBI On 08-May-25			Index Future	1140.79	1139.9150	1140.7860	1139.9150	0.00
05/12/2024	ALBI On 07-August-25			Index Future	1163.36	1162.4710	1163.3640	1162.4710	0.00
05/12/2024	ALBI On 06-November-25			Index Future	1185.92	1185.0000	1185.9150	1185.0000	0.00
05/12/2024	ALBI On 05-February-26			Index Future	1208.45	1207.5090	1208.4450	1207.5090	0.00
05/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	ES33 On 06-February-25			Bond Future	10.95	84.1626	84.1685	84.1626	0.00
05/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10437	10	10	10	0.00
05/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES33 On 08-May-25			Bond Future	11.06	82.0814	82.0877	82.0814	0.00
05/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7316	7	7	7	0.00
05/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES33 On 07-August-25			Bond Future	11.19	83.7232	83.7300	83.7232	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
05/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9925	10	10	10	0.00
05/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES33 On 06-November-25			Bond Future	11.34	81.5644	81.5716	81.5644	0.00
05/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2921	3	3	3	0.00
05/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES33 On 05-February-26			Bond Future	11.50	83.1252	83.1329	83.1252	0.00
05/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
05/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	63	0	0	0	0.00
05/12/2024	ES42 On 06-February-25			Bond Future	11.40	80.7838	80.8854	80.7838	0.00
05/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12492	12	12	12	0.00
05/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES42 On 08-May-25			Bond Future	11.50	78.1663	78.2702	78.1663	0.00
05/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9639	10	10	10	0.00
05/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES42 On 07-August-25			Bond Future	11.60	79.7289	79.8352	79.7289	0.00
05/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11563	11	12	11	0.00
05/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES42 On 06-November-25			Bond Future	11.72	77.0229	77.1317	77.0229	0.00
05/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3798	4	4	4	0.00
05/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
05/12/2024	ES42 On 05-February-26			Bond Future	11.85	78.4942	78.6053	78.4942	0.00
05/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	6	0	0	0	0.00
05/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
05/12/2024	GOVI On 06-February-25			GOVI	1100.96	1100.1280	1100.9620	1100.1280	636.00
05/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1289620	128	129	128	0.00
05/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/12/2024	GOVI On 08-May-25			GOVI	1123.18	1122.3300	1123.1840	1122.3300	0.00
05/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1011840	100	101	100	0.00
05/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
05/12/2024	GOVI On 07-August-25			GOVI	1145.41	1144.5390	1145.4130	1144.5390	0.00
05/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1344130	134	134	134	0.00
05/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
05/12/2024	GOVI On 06-November-25			GOVI	1167.62	1166.7190	1167.6160	1166.7190	0.00
05/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	556160	55	56	55	0.00

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05/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
05/12/2024	GOVI On 05-February-26			GOVI	1189.80	1188.8810	1189.7990	1188.8810	0.00
05/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	397990	39	40	39	0.00
05/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
05/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2024	IGOV On 06-February-25			Index Future	376.79	378.8600	376.7890	378.8600	874.00
05/12/2024	IGOV On 08-May-25			Index Future	384.49	386.5980	384.4860	386.5980	8.00
05/12/2024	IGOV On 07-August-25			Index Future	392.19	394.3380	392.1850	394.3380	0.00
05/12/2024	IGOV On 06-November-25			Index Future	399.88	402.0680	399.8750	402.0680	0.00
05/12/2024	IGOV On 05-February-26			Index Future	407.56	409.7920	407.5580	409.7920	0.00
05/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
05/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
05/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
05/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
05/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R033 On 06-February-25			Bond Future	9.85	104.4210	104.4828	104.4210	5,803.00
05/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3080	3	3	3	0.00
05/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	467	0	0	0	0.00
05/12/2024	R033 On 08-May-25			Bond Future	9.93	101.4791	101.5424	101.4791	0.00
05/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3394	3	3	3	0.00
05/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1254	1	1	1	0.00
05/12/2024	R033 On 07-August-25			Bond Future	10.02	103.4850	103.5499	103.4850	0.00
05/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3622	4	4	4	0.00
05/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1995	2	2	2	0.00
05/12/2024	R033 On 06-November-25			Bond Future	10.12	100.4410	100.5077	100.4410	0.00
05/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3806	4	4	4	0.00
05/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2753	3	3	3	0.00
05/12/2024	R033 On 05-February-26			Bond Future	10.25	102.3403	102.4086	102.3403	0.00
05/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4299	4	4	4	0.00
05/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3100	3	3	3	0.00
05/12/2024	R035 On 06-February-25			Bond Future	10.28	95.2607	95.3557	95.2607	87,182.00
05/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11340	11	11	11	0.00
05/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4843	5	5	5	0.00
05/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	936	1	1	1	15,000.00
05/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1369	1	1	1	100.00
05/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5828	6	6	6	0.00
05/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2786	3	3	3	0.00
05/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1622	2	2	2	1,000.00
05/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1466	2	1	2	0.00
05/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	651	1	1	1	1,100.00
05/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1254	1	1	1	0.00
05/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	134	0	0	0	1,100.00
05/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1970	2	2	2	0.00
05/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	224	0	0	0	7,500.00
05/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	5	0	0	0	0.00
05/12/2024	R035 On 08-May-25			Bond Future	10.36	92.6722	92.7693	92.6722	1,002.00
05/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8016	8	8	8	0.00
05/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15113	15	15	15	0.00
05/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12209	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6575	6	7	6	400.00
05/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7653	8	8	8	0.00
05/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2540	2	3	2	150.00
05/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4405	4	4	4	0.00
05/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1109	1	1	1	150.00
05/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2068	2	2	2	0.00
05/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	416	0	0	0	150.00
05/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	85	0	0	0	400.00
05/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	573	1	1	1	0.00
05/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	22	0	0	0	400.00
05/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	374	0	0	0	0.00
05/12/2024	R035 On 07-August-25			Bond Future	10.45	94.5045	94.6040	94.5045	0.00
05/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11563	11	12	11	0.00
05/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	331	0	0	0	0.00
05/12/2024	R035 On 06-November-25			Bond Future	10.56	91.8253	91.9271	91.8253	0.00
05/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5679	6	6	6	0.00
05/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2263	2	2	2	0.00
05/12/2024	R035 On 05-February-26			Bond Future	10.68	93.5630	93.6671	93.5630	0.00
05/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4269	4	4	4	0.00
05/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3696	4	4	4	0.00
05/12/2024	R038 On 06-February-25			Bond Future	10.80	104.3593	104.5094	104.3593	7,329.00
05/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3705	4	4	4	0.00
05/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	695	1	1	1	0.00
05/12/2024	R038 On 08-May-25			Bond Future	10.89	100.9744	101.1277	100.9744	2,395.00
05/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4114	4	4	4	0.00
05/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1784	2	2	2	0.00
05/12/2024	R038 On 07-August-25			Bond Future	11.00	102.9700	103.1269	102.9700	0.00
05/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4447	4	4	4	0.00
05/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2841	3	3	3	0.00
05/12/2024	R038 On 06-November-25			Bond Future	11.12	99.4743	99.6346	99.4743	0.00
05/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4899	5	5	5	0.00
05/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9431	9	9	9	0.00
05/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3991	4	4	4	1,770.00
05/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1903	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4884	5	5	5	0.00
05/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4084	4	4	4	0.00
05/12/2024	R038 On 05-February-26			Bond Future	11.25	101.3545	101.5182	101.3545	0.00
05/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5621	6	6	6	0.00
05/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4388	4	4	4	0.00
05/12/2024	R053 On 06-February-25			Bond Future	11.03	109.2743	109.4209	109.2743	2,011.00
05/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15068	15	15	15	0.00
05/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	27	0	0	0	0.00
05/12/2024	R053 On 08-May-25			Bond Future	11.11	105.6111	105.7610	105.6111	0.00
05/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12775	13	13	13	0.00
05/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	581	1	1	1	0.00
05/12/2024	R053 On 07-August-25			Bond Future	11.20	107.6983	107.8516	107.6983	0.00
05/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15823	16	16	16	0.00
05/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	805	1	1	1	0.00
05/12/2024	R053 On 06-November-25			Bond Future	11.30	103.9155	104.0722	103.9155	0.00
05/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7757	8	8	8	0.00
05/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3899	4	4	4	0.00
05/12/2024	R053 On 05-February-26			Bond Future	11.41	105.8794	106.0395	105.8794	0.00
05/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6673	7	7	7	0.00
05/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5968	6	6	6	0.00
05/12/2024	R186 On 06-February-25			Bond Future	8.17	105.4247	105.4247	105.4247	175,433.00
05/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1505	2	2	2	0.00
05/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	19	0	0	0	0.00
05/12/2024	R186 On 08-May-25			Bond Future	8.17	107.5521	107.5524	107.5521	0.00
05/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	733	1	1	1	0.00
05/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	278	0	0	0	0.00
05/12/2024	R186 On 07-August-25			Bond Future	8.20	104.3689	104.3696	104.3689	0.00
05/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1991	2	2	2	0.00
05/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1477	1	1	1	1,983.00
05/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2648	3	3	3	0.00
05/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	53	0	0	0	1,983.00
05/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	174	0	0	0	0.00
05/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	109	0	0	0	0.00
05/12/2024	R186 On 06-November-25			Bond Future	8.28	106.3870	106.3882	106.3870	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
05/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	433	0	0	0	0.00
05/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	595	1	1	1	0.00
05/12/2024	R186 On 05-February-26			Bond Future	8.48	103.0931	103.0948	103.0931	0.00
05/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	456	0	0	0	0.00
05/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	493	0	0	0	0.00
05/12/2024	R202 On 06-February-25			Bond Future	270.49	270.3014	270.4885	270.3014	1,903.00
05/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3698	4	4	4	0.00
05/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R202 On 08-May-25			Bond Future	276.01	275.8219	276.0135	275.8219	269.00
05/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3703	4	4	4	0.00
05/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R202 On 07-August-25			Bond Future	276.29	276.0893	276.2860	276.0893	0.00
05/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4686	4	5	4	0.00
05/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R202 On 06-November-25			Bond Future	281.70	281.4976	281.6994	281.4976	0.00
05/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	6059	6	6	6	0.00
05/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R202 On 05-February-26			Bond Future	281.75	281.5448	281.7518	281.5448	0.00
05/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3932	4	4	4	0.00
05/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R209 On 06-February-25			Bond Future	10.47	74.9300	74.9345	74.9300	11,180.00
05/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9435	9	9	9	0.00
05/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	9	0	0	0	0.00
05/12/2024	R209 On 08-May-25			Bond Future	10.55	73.2871	73.2919	73.2871	6,367.00
05/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6884	7	7	7	0.00
05/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	372	0	0	0	0.00
05/12/2024	R209 On 07-August-25			Bond Future	10.63	74.7359	74.7411	74.7359	0.00
05/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9836	10	10	10	0.00
05/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	373	0	0	0	0.00
05/12/2024	R209 On 06-November-25			Bond Future	10.73	73.0284	73.0340	73.0284	0.00
05/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4834	5	5	5	0.00
05/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2229	2	2	2	0.00
05/12/2024	R209 On 05-February-26			Bond Future	10.85	74.4101	74.4161	74.4101	0.00
05/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3933	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3529	4	4	4	0.00
05/12/2024	R210 On 06-February-25			Bond Future	244.71	244.8048	244.7117	244.8048	991.00
05/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5102	5	5	5	0.00
05/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R210 On 08-May-25			Bond Future	246.34	246.4388	246.3444	246.4388	300.00
05/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
05/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1686	2	2	2	0.00
05/12/2024	R210 On 07-August-25			Bond Future	251.28	251.3711	251.2758	251.3711	0.00
05/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2836	3	3	3	0.00
05/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R210 On 06-November-25			Bond Future	252.77	252.8650	252.7691	252.8650	0.00
05/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	629	1	1	1	0.00
05/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R210 On 05-February-26			Bond Future	257.62	257.7166	257.6199	257.7166	0.00
05/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4520	5	5	5	0.00
05/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
05/12/2024	R213 On 06-February-25			Bond Future	9.36	92.3935	92.4404	92.3935	97,808.00
05/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7952	8	8	8	0.00
05/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8	0	0	0	0.00
05/12/2024	R213 On 08-May-25			Bond Future	9.42	90.7001	90.7482	90.7001	0.00
05/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4695	5	5	5	0.00
05/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	337	0	0	0	0.00
05/12/2024	R213 On 07-August-25			Bond Future	9.50	92.4937	92.5432	92.4937	0.00
05/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8286	8	8	8	0.00
05/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	210	0	0	0	0.00
05/12/2024	R213 On 06-November-25			Bond Future	9.60	90.7285	90.7793	90.7285	0.00
05/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3335	3	3	3	0.00
05/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1625	2	2	2	0.00
05/12/2024	R213 On 05-February-26			Bond Future	9.72	92.4468	92.4989	92.4468	0.00
05/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2897	3	3	3	0.00
05/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2269	2	2	2	0.00
05/12/2024	R214 On 06-February-25			Bond Future	10.82	70.2559	70.3475	70.2559	18,407.00
05/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9521	9	10	9	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
05/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7433	7	7	7	521.00
05/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5114	5	5	5	521.00
05/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13419	13	13	13	0.00
05/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
05/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	48	0	0	0	0.00
05/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	174	0	0	0	0.00
05/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	14	0	0	0	0.00
05/12/2024	R214 On 08-May-25			Bond Future	10.90	68.3700	68.4636	68.3700	3,232.00
05/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7994	8	8	8	0.00
05/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	344	0	0	0	0.00
05/12/2024	R214 On 07-August-25			Bond Future	10.98	69.7218	69.8175	69.7218	0.00
05/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10175	10	10	10	0.00
05/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	445	0	0	0	0.00
05/12/2024	R214 On 06-November-25			Bond Future	11.08	67.7694	67.8672	67.7694	0.00
05/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5341	5	5	5	0.00
05/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2406	2	2	2	0.00
05/12/2024	R214 On 05-February-26			Bond Future	11.19	69.0519	69.1519	69.0519	0.00
05/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4199	4	4	4	0.00
05/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3822	4	4	4	0.00
05/12/2024	R248 On 06-February-25			Bond Future	11.02	84.9660	85.1152	84.9660	272,318.00
05/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10532	10	11	10	0.00
05/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	183	0	0	0	660.00
05/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1659	2	2	2	660.00
05/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4938	5	5	5	0.00
05/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	397	0	0	0	660.00
05/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1778	2	2	2	0.00
05/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5460	6	5	6	0.00
05/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	33	0	0	0	0.00
05/12/2024	R248 On 08-May-25			Bond Future	11.10	82.2333	82.3857	82.2333	30,311.00
05/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9778	10	10	10	0.00
05/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	449	0	0	0	0.00
05/12/2024	R248 On 07-August-25			Bond Future	11.18	83.8591	84.0149	83.8591	0.00
05/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12561	12	13	12	0.00
05/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	580	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
05/12/2024	R248 On 06-November-25			Bond Future	11.28	81.0371	81.1963	81.0371	0.00
05/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6088	6	6	6	0.00
05/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3134	3	3	3	0.00
05/12/2024	R248 On 05-February-26			Bond Future	11.40	82.5700	82.7326	82.5700	0.00
05/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5208	5	5	5	0.00
05/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4783	5	5	5	0.00
05/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00