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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 05/02/2024 TO: 05/02/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	2025 On 01-February-24			Bond Future	175.85	175.8500	175.8500	175.8500	0.00
05/02/2024	2025 On 02-May-24			Bond Future	179.79	179.8155	179.7900	179.8155	9,015.00
05/02/2024	2025 On 01-August-24			Bond Future	181.95	181.9730	181.9475	181.9730	0.00
05/02/2024	2025 On 07-November-24			Bond Future	186.22	186.2410	186.2156	186.2410	75.00
05/02/2024	2029 On 01-February-24			Bond Future	127.72	127.7200	127.7200	127.7200	0.00
05/02/2024	2029 On 02-May-24			Bond Future	130.26	130.2847	130.2649	130.2847	7,165.00
05/02/2024	2029 On 01-August-24			Bond Future	133.16	133.1759	133.1560	133.1759	728.00
05/02/2024	2029 On 07-November-24			Bond Future	134.88	134.9009	134.8812	134.9009	66.00
05/02/2024	2029 On 06-February-25			Bond Future	137.81	137.8325	137.8128	137.8325	0.00
05/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5413	5	5	5	0.00
05/02/2024	2029 On 06-February-25	132.40	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
05/02/2024	2029 On 02-May-25			Bond Future	139.06	139.0757	139.0565	139.0757	0.00
05/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	1207	1	1	1	0.00
05/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
05/02/2024	2030 On 01-February-24			Bond Future	11.36	85.8209	85.8209	85.8209	0.00
05/02/2024	2030 On 02-May-24			Bond Future	9.89	94.3081	93.9659	94.3081	134,425.00
05/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1098	1	1	1	0.00
05/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1078	1	1	1	0.00
05/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1118	1	1	1	0.00
05/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	804	1	1	1	1,000.00
05/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1893	2	2	2	1,000.00
05/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7902	8	8	8	0.00
05/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9478	10	9	10	0.00
05/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3927	4	4	4	1,080.00
05/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4962	5	5	5	500.00
05/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12160	13	12	13	0.00
05/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3262	4	3	4	500.00
05/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	130	0	0	0	0.00
05/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
05/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1767	2	2	2	0.00
05/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
05/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	248	0	0	0	0.00
05/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12	0	0	0	1,000.00
05/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	819	1	1	1	0.00
05/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	362	0	0	0	0.00
05/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1382	1	1	1	0.00
05/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1424	1	1	1	0.00
05/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1403	1	1	1	0.00
05/02/2024	2030 On 01-August-24			Bond Future	9.95	92.3727	92.0231	92.3727	0.00
05/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2796	3	3	3	0.00
05/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2769	3	3	3	0.00
05/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2822	3	3	3	0.00
05/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1122	1	1	1	0.00
05/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1147	1	1	1	0.00
05/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1135	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
05/02/2024	2030 On 07-November-24			Bond Future	10.03	94.5142	94.1570	94.5142	1,652.00
05/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3923	4	4	4	0.00
05/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3950	4	4	4	0.00
05/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3897	4	4	4	0.00
05/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1244	1	1	1	0.00
05/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1224	1	1	1	0.00
05/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1234	1	1	1	0.00
05/02/2024	2030 On 06-February-25			Bond Future	10.10	92.5354	92.1707	92.5354	0.00
05/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3766	4	4	4	0.00
05/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1701	2	2	2	0.00
05/02/2024	2030 On 02-May-25			Bond Future	10.22	94.3026	93.9313	94.3026	0.00
05/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2123	2	2	2	0.00
05/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3136	3	3	3	0.00
05/02/2024	2032 On 01-February-24			Bond Future	11.84	84.4396	84.4396	84.4396	0.00
05/02/2024	2032 On 02-May-24			Bond Future	10.77	87.9587	87.6131	87.9587	146,408.00
05/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	967	1	1	1	0.00
05/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	987	1	1	1	0.00
05/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	947	1	1	1	0.00
05/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1697	2	2	2	1,000.00
05/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9445	10	9	10	0.00
05/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2378	3	2	3	500.00
05/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10569	11	11	11	0.00
05/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	639	1	1	1	1,000.00
05/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1048	1	1	1	500.00
05/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3261	4	3	4	1,550.00
05/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11245	12	11	12	0.00
05/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1177	1	1	1	1,550.00
05/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	5011	5	5	5	0.00
05/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2773	3	3	3	0.00
05/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	1007	1	1	1	500.00
05/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	727	1	1	1	500.00
05/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	1991	2	2	2	0.00
05/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	247	0	0	0	500.00
05/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	571	1	1	1	0.00
05/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1774	2	2	2	0.00
05/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	890	1	1	1	0.00
05/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1291	1	1	1	0.00
05/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	12	0	0	0	500.00
05/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	27	0	0	0	1,000.00
05/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1935	2	2	2	0.00
05/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2648	2	3	2	0.00
05/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2077	2	2	2	0.00
05/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2019	2	2	2	0.00
05/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2048	2	2	2	0.00
05/02/2024	2032 On 01-August-24			Bond Future	10.86	89.8893	89.5363	89.8893	0.00
05/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2886	3	3	3	0.00
05/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2915	3	3	3	0.00
05/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2857	3	3	3	0.00
05/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1606	1	2	1	0.00
05/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1572	1	2	1	0.00
05/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1589	1	2	1	0.00
05/02/2024	2032 On 07-November-24			Bond Future	10.97	87.8069	87.4460	87.8069	1,525.00
05/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4094	4	4	4	0.00
05/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4065	4	4	4	0.00
05/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4124	4	4	4	0.00
05/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10351	11	10	11	0.00
05/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4576	5	5	5	1,615.00
05/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	330	0	0	0	1,615.00
05/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1594	1	2	1	0.00
05/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1795	2	2	2	0.00
05/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1823	2	2	2	0.00
05/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1809	2	2	2	0.00
05/02/2024	2032 On 06-February-25			Bond Future	11.08	89.6929	89.3246	89.6929	0.00
05/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4715	5	5	5	0.00
05/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1938	2	2	2	0.00
05/02/2024	2032 On 02-May-25			Bond Future	11.21	87.2473	86.8724	87.2473	0.00
05/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2622	3	3	3	0.00
05/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3901	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
05/02/2024	2033 On 01-February-24			Bond Future	121.47	121.4700	121.4700	121.4700	0.00
05/02/2024	2033 On 02-May-24			Bond Future	123.45	123.3638	123.4464	123.3638	2,042.00
05/02/2024	2033 On 01-August-24			Bond Future	126.19	126.1015	126.1862	126.1015	5,737.00
05/02/2024	2033 On 07-November-24			Bond Future	127.65	127.5640	127.6513	127.5640	0.00
05/02/2024	2033 On 06-February-25			Bond Future	130.43	130.3363	130.4259	130.3363	0.00
05/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5486	5	5	5	0.00
05/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/02/2024	2033 On 02-May-25			Bond Future	131.43	131.3339	131.4261	131.3339	0.00
05/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	806	1	1	1	0.00
05/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
05/02/2024	2037 On 01-February-24			Bond Future	12.32	75.6960	75.6960	75.6960	0.00
05/02/2024	2037 On 02-May-24			Bond Future	12.02	79.9763	79.5647	79.9763	83,757.00
05/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	569	1	1	1	0.00
05/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	555	1	1	1	0.00
05/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	583	1	1	1	0.00
05/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3732	3	4	3	0.00
05/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3816	4	4	4	0.00
05/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3774	3	4	3	0.00
05/02/2024	2037 On 01-August-24			Bond Future	12.14	77.4759	77.0555	77.4759	72,241.00
05/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2481	3	2	3	0.00
05/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2453	3	2	3	0.00
05/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2509	3	3	3	1,383.00
05/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6109	6	6	6	0.00
05/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8601	9	9	9	0.00
05/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	444	0	0	0	1,383.00
05/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	943	1	1	1	1,383.00
05/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2647	2	3	2	0.00
05/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2697	3	3	3	0.00
05/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2672	2	3	2	0.00
05/02/2024	2037 On 07-November-24			Bond Future	12.27	79.2714	78.8416	79.2714	9,175.00
05/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4204	4	4	4	0.00
05/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4235	5	4	5	0.00
05/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4173	4	4	4	0.00
05/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2624	2	3	2	0.00

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05/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2586	2	3	2	0.00
05/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2605	2	3	2	0.00
05/02/2024	2037 On 06-February-25			Bond Future	12.40	76.7136	76.2749	76.7136	0.00
05/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4755	5	5	5	0.00
05/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2940	3	3	3	0.00
05/02/2024	2037 On 02-May-25			Bond Future	12.54	78.1763	77.7294	78.1763	0.00
05/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3329	4	3	4	0.00
05/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4796	5	5	5	0.00
05/02/2024	2038 On 01-February-24			Bond Future	135.27	135.2700	135.2700	135.2700	0.00
05/02/2024	2038 On 02-May-24			Bond Future	134.48	134.6527	134.4818	134.6527	5,213.00
05/02/2024	2038 On 01-August-24			Bond Future	135.40	135.5788	135.4045	135.5788	0.00
05/02/2024	2038 On 07-November-24			Bond Future	138.58	138.7581	138.5802	138.7581	0.00
05/02/2024	2038 On 06-February-25			Bond Future	139.48	139.6581	139.4773	139.6581	0.00
05/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4247	4	4	4	0.00
05/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/02/2024	2038 On 02-May-25			Bond Future	142.18	142.3623	142.1786	142.3623	0.00
05/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2499	3	2	3	0.00
05/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
05/02/2024	2040 On 01-February-24			Bond Future	12.34	77.0700	77.0700	77.0700	0.00
05/02/2024	2040 On 02-May-24			Bond Future	12.40	79.5719	79.0839	79.5719	136,340.00
05/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	335	0	0	0	0.00
05/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	345	0	0	0	0.00
05/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	325	0	0	0	0.00
05/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4996	5	5	5	0.00
05/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4894	5	5	5	0.00
05/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4945	5	5	5	0.00
05/02/2024	2040 On 01-August-24			Bond Future	12.52	76.8122	76.3138	76.8122	2,992.00
05/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2255	3	2	3	0.00
05/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2282	3	2	3	0.00
05/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2228	2	2	2	0.00
05/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3341	3	3	3	0.00
05/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3283	3	3	3	0.00
05/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3312	3	3	3	0.00
05/02/2024	2040 On 07-November-24			Bond Future	12.66	78.5922	78.0825	78.5922	8,677.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4039	4	4	4	0.00
05/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4008	4	4	4	0.00
05/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4070	4	4	4	0.00
05/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2986	3	3	3	0.00
05/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3029	3	3	3	0.00
05/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3007	3	3	3	0.00
05/02/2024	2040 On 06-February-25			Bond Future	12.79	75.7690	75.2486	75.7690	0.00
05/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4463	5	4	5	0.00
05/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3640	3	4	3	0.00
05/02/2024	2040 On 02-May-25			Bond Future	12.94	77.2129	76.6828	77.2129	0.00
05/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3483	4	3	4	0.00
05/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5140	5	5	5	0.00
05/02/2024	2044 On 01-February-24			Bond Future	12.28	74.0504	74.0504	74.0504	0.00
05/02/2024	2044 On 02-May-24			Bond Future	12.53	75.4378	74.8917	75.4378	81,657.00
05/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	287	0	0	0	0.00
05/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	278	0	0	0	0.00
05/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	296	0	0	0	0.00
05/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5353	5	5	5	0.00
05/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5460	5	5	5	0.00
05/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5406	5	5	5	0.00
05/02/2024	2044 On 01-August-24			Bond Future	12.65	72.7126	72.1547	72.7126	26,240.00
05/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1823	2	2	2	0.00
05/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1799	2	2	2	0.00
05/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1848	2	2	2	0.00
05/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3790	3	4	3	0.00
05/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3857	4	4	4	0.00
05/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3823	4	4	4	0.00
05/02/2024	2044 On 07-November-24			Bond Future	12.78	74.3975	73.8269	74.3975	0.00
05/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3938	4	4	4	0.00
05/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3968	4	4	4	0.00
05/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3907	4	4	4	0.00
05/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3260	3	3	3	0.00
05/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3215	3	3	3	0.00
05/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3238	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
05/02/2024	2044 On 06-February-25			Bond Future	12.91	71.6094	71.0268	71.6094	0.00
05/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4334	5	4	5	0.00
05/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3766	4	4	4	0.00
05/02/2024	2044 On 02-May-25			Bond Future	13.06	72.9738	72.3803	72.9738	0.00
05/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3532	4	4	4	0.00
05/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5324	5	5	5	0.00
05/02/2024	2046 On 01-February-24			Bond Future	121.73	121.7300	121.7300	121.7300	0.00
05/02/2024	2046 On 02-May-24			Bond Future	115.55	116.1077	115.5539	116.1077	16,158.00
05/02/2024	2046 On 01-August-24			Bond Future	118.12	118.6841	118.1184	118.6841	0.00
05/02/2024	2046 On 07-November-24			Bond Future	118.69	119.2696	118.6913	119.2696	0.00
05/02/2024	2046 On 06-February-25			Bond Future	121.27	121.8605	121.2701	121.8605	0.00
05/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7260	8	7	8	0.00
05/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/02/2024	2046 On 02-May-25			Bond Future	121.38	121.9764	121.3753	121.9764	0.00
05/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
05/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	595	0	1	0	0.00
05/02/2024	2050 On 01-February-24			Bond Future	124.57	124.5700	124.5700	124.5700	0.00
05/02/2024	2050 On 02-May-24			Bond Future	117.37	117.3820	117.3664	117.3820	14,107.00
05/02/2024	2050 On 01-August-24			Bond Future	117.67	117.6900	117.6743	117.6900	0.00
05/02/2024	2050 On 07-November-24			Bond Future	120.43	120.4497	120.4343	120.4497	0.00
05/02/2024	2050 On 06-February-25			Bond Future	120.69	120.7094	120.6944	120.7094	0.00
05/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5094	5	5	5	0.00
05/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/02/2024	2050 On 02-May-25			Bond Future	123.03	123.0463	123.0315	123.0463	0.00
05/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1872	2	2	2	0.00
05/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
05/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
05/02/2024	AL37 On 02-May-24			Index Future	962.42	965.8360	962.4160	965.8360	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
05/02/2024	AL37 On 01-August-24			Index Future	983.55	987.0400	983.5500	987.0400	0.00
05/02/2024	AL37 On 07-November-24			Index Future	1006.40	1009.9550	1006.3960	1009.9550	0.00
05/02/2024	AL37 On 06-February-25			Index Future	1028.07	1031.6930	1028.0660	1031.6930	0.00
05/02/2024	AL37 On 02-May-25			Index Future	1047.83	1051.5080	1047.8260	1051.5080	0.00
05/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
05/02/2024	AL7T On 02-May-24			Index Future	1114.46	1118.9420	1114.4580	1118.9420	0.00
05/02/2024	AL7T On 01-August-24			Index Future	1138.93	1143.5070	1138.9320	1143.5070	0.00
05/02/2024	AL7T On 07-November-24			Index Future	1165.39	1170.0540	1165.3860	1170.0540	0.00
05/02/2024	AL7T On 06-February-25			Index Future	1190.48	1195.2380	1190.4800	1195.2380	0.00
05/02/2024	AL7T On 02-May-25			Index Future	1213.36	1218.1950	1213.3610	1218.1950	0.00
05/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
05/02/2024	ALBI On 02-May-24			Index Future	963.64	967.9100	963.6440	967.9100	94.00
05/02/2024	ALBI On 01-August-24			Index Future	984.81	989.1600	984.8050	989.1600	0.00
05/02/2024	ALBI On 07-November-24			Index Future	1007.68	1012.1240	1007.6800	1012.1240	0.00
05/02/2024	ALBI On 06-February-25			Index Future	1029.38	1033.9090	1029.3780	1033.9090	0.00
05/02/2024	ALBI On 02-May-25			Index Future	1049.16	1053.7670	1049.1620	1053.7670	0.00
05/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C050 On 31-December-50			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
05/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	ES33 On 01-February-24			Bond Future	13.31	71.9579	71.9579	71.9579	0.00
05/02/2024	ES33 On 02-May-24			Bond Future	12.42	74.6103	74.2938	74.6103	0.00
05/02/2024	ES33 On 01-August-24			Bond Future	12.55	76.2658	75.9425	76.2658	0.00
05/02/2024	ES33 On 07-November-24			Bond Future	12.72	74.2508	73.9201	74.2508	0.00
05/02/2024	ES33 On 06-February-25			Bond Future	12.90	75.8618	75.5243	75.8618	0.00
05/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1793	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
05/02/2024	ES33 On 02-May-25			Bond Future	13.08	73.5295	73.1857	73.5295	0.00
05/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
05/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1436	1	1	1	0.00
05/02/2024	ES42 On 01-February-24			Bond Future	13.40	69.2579	69.2579	69.2579	0.00
05/02/2024	ES42 On 02-May-24			Bond Future	13.03	69.8499	69.0829	69.8499	0.00
05/02/2024	ES42 On 01-August-24			Bond Future	13.17	71.3994	70.6155	71.3994	0.00
05/02/2024	ES42 On 07-November-24			Bond Future	13.33	68.8042	68.0022	68.8042	0.00
05/02/2024	ES42 On 06-February-25			Bond Future	13.48	70.2952	69.4760	70.2952	0.00
05/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1083	2	1	2	0.00
05/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/02/2024	ES42 On 02-May-25			Bond Future	13.65	67.3894	66.5547	67.3894	0.00
05/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
05/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1932	1	2	1	0.00
05/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
05/02/2024	GOVI On 02-May-24			GOVI	949.85	954.0350	949.8520	954.0350	723.00
05/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	3	0	3	0.00
05/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	3	0	3	0.00
05/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	3	0	3	0.00
05/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	11380	0	1	0	0.00
05/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	11280	0	1	0	0.00
05/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	11180	0	1	0	0.00
05/02/2024	GOVI On 01-August-24			GOVI	970.71	974.9800	970.7100	974.9800	0.00
05/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	273400	32	27	32	0.00
05/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	273300	32	27	32	0.00
05/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	273200	32	27	32	0.00
05/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
05/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
05/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
05/02/2024	GOVI On 07-November-24			GOVI	993.26	997.6150	993.2580	997.6150	0.00
05/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	444780	49	44	49	0.00
05/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	444680	49	44	49	0.00
05/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	444580	49	44	49	0.00
05/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/02/2024	GOVI On 06-February-25			GOVI	1014.65	1019.0870	1014.6450	1019.0870	0.00
05/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	426450	47	43	47	0.00
05/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/02/2024	GOVI On 02-May-25			GOVI	1034.15	1038.6600	1034.1470	1038.6600	0.00
05/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	121470	17	12	17	0.00
05/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
05/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
05/02/2024	IGOV On 02-May-24			Index Future	353.22	353.6590	353.2170	353.6590	590.00
05/02/2024	IGOV On 01-August-24			Index Future	361.06	361.5080	361.0580	361.5080	0.00
05/02/2024	IGOV On 07-November-24			Index Future	369.53	369.9890	369.5330	369.9890	0.00
05/02/2024	IGOV On 06-February-25			Index Future	377.57	378.0330	377.5710	378.0330	0.00
05/02/2024	IGOV On 02-May-25			Index Future	384.90	385.3680	384.9020	385.3680	0.00
05/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6530	91.6500	91.6530	0.00
05/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6480	91.6600	91.6480	0.00
05/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
05/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.24	91.7720	91.7600	91.7720	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
05/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
05/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
05/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.0960	92.0610	92.0960	0.00
05/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.59	92.3930	92.4100	92.3930	0.00
05/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.54	92.4440	92.4600	92.4440	0.00
05/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6180	92.6500	92.6180	0.00
05/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.39	92.5900	92.6120	92.5900	0.00
05/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.45	92.5320	92.5500	92.5320	0.00
05/02/2024	R035 On 01-February-24			Bond Future	12.19	84.0359	84.0359	84.0359	0.00
05/02/2024	R035 On 02-May-24			Bond Future	11.58	85.5980	85.1567	85.5980	163,560.00
05/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	772	1	1	1	0.00
05/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	791	1	1	1	0.00
05/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	754	1	1	1	0.00
05/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2910	3	3	3	0.00
05/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2835	3	3	3	0.00
05/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2872	3	3	3	0.00
05/02/2024	R035 On 01-August-24			Bond Future	11.68	87.4770	87.0262	87.4770	0.00
05/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2826	3	3	3	0.00
05/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2857	3	3	3	0.00
05/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2796	3	3	3	0.00
05/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2237	2	2	2	0.00
05/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2194	2	2	2	0.00
05/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2215	2	2	2	0.00
05/02/2024	R035 On 07-November-24			Bond Future	11.81	84.9907	84.5298	84.9907	19,854.00
05/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4191	4	4	4	0.00
05/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4159	4	4	4	0.00
05/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4223	5	4	5	0.00
05/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2297	2	2	2	0.00
05/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2333	2	2	2	0.00
05/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2315	2	2	2	0.00
05/02/2024	R035 On 06-February-25			Bond Future	11.94	86.8167	86.3462	86.8167	0.00
05/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4982	5	5	5	0.00
05/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2657	2	3	2	0.00
05/02/2024	R035 On 02-May-25			Bond Future	12.08	83.9675	83.4883	83.9675	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
05/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3119	3	3	3	0.00
05/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4599	4	5	4	0.00
05/02/2024	R053 On 01-February-24			Bond Future	12.93	94.2283	94.2283	94.2283	0.00
05/02/2024	R053 On 02-May-24			Bond Future	12.44	95.4646	94.7837	95.4646	5,189.00
05/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5237	6	5	6	0.00
05/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5133	6	5	6	0.00
05/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5185	6	5	6	0.00
05/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1045	1	1	1	0.00
05/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1061	1	1	1	0.00
05/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1029	1	1	1	0.00
05/02/2024	R053 On 01-August-24			Bond Future	12.55	97.5599	96.8642	97.5599	0.00
05/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6093	7	6	7	0.00
05/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6140	7	6	7	0.00
05/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6045	7	6	7	0.00
05/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2045	2	2	2	0.00
05/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2007	2	2	2	0.00
05/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2026	2	2	2	0.00
05/02/2024	R053 On 07-November-24			Bond Future	12.69	93.9499	93.2385	93.9499	0.00
05/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4967	5	5	5	0.00
05/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5007	5	5	5	0.00
05/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4927	5	5	5	0.00
05/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4191	4	4	4	0.00
05/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4132	4	4	4	0.00
05/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4161	4	4	4	0.00
05/02/2024	R053 On 06-February-25			Bond Future	12.82	95.9665	95.2401	95.9665	0.00
05/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5656	6	6	6	0.00
05/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4796	5	5	5	0.00
05/02/2024	R053 On 02-May-25			Bond Future	12.95	91.9362	91.1963	91.9362	0.00
05/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4616	5	5	5	0.00
05/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6799	6	7	6	0.00
05/02/2024	R186 On 01-February-24			Bond Future	9.51	103.7629	103.7629	103.7629	0.00
05/02/2024	R186 On 02-May-24			Bond Future	8.74	108.1630	107.9797	108.1630	94,737.00
05/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	71	0	0	0	0.00
05/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	68	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
05/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	74	0	0	0	0.00
05/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2395	3	2	3	2,030.00
05/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3844	4	4	4	0.00
05/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	23	0	0	0	2,030.00
05/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	97	0	0	0	0.00
05/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1821	2	2	2	0.00
05/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1864	2	2	2	0.00
05/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1843	2	2	2	0.00
05/02/2024	R186 On 01-August-24			Bond Future	8.72	105.2289	105.0418	105.2289	0.00
05/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	838	1	1	1	0.00
05/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	826	1	1	1	0.00
05/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	850	1	1	1	0.00
05/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	895	1	1	1	0.00
05/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	913	1	1	1	0.00
05/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	904	1	1	1	0.00
05/02/2024	R186 On 07-November-24			Bond Future	8.72	107.6689	107.4779	107.6689	44,477.00
05/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1567	2	2	2	0.00
05/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1554	2	2	2	0.00
05/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1580	2	2	2	0.00
05/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	748	1	1	1	0.00
05/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	760	1	1	1	0.00
05/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	754	1	1	1	0.00
05/02/2024	R186 On 06-February-25			Bond Future	8.72	104.6667	104.4719	104.6667	0.00
05/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1412	2	1	2	0.00
05/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	879	1	1	1	0.00
05/02/2024	R186 On 02-May-25			Bond Future	8.79	106.6657	106.4677	106.6657	0.00
05/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	790	1	1	1	0.00
05/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1274	1	1	1	0.00
05/02/2024	R202 On 01-February-24			Bond Future	261.65	261.6500	261.6500	261.6500	0.00
05/02/2024	R202 On 02-May-24			Bond Future	264.75	264.6796	264.7500	264.6796	4,858.00
05/02/2024	R202 On 01-August-24			Bond Future	265.55	265.4750	265.5476	265.4750	0.00
05/02/2024	R202 On 07-November-24			Bond Future	271.78	271.7008	271.7762	271.7008	6.00
05/02/2024	R202 On 06-February-25			Bond Future	272.47	272.3908	272.4697	272.3908	0.00
05/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5680	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/02/2024	R202 On 02-May-25			Bond Future	277.75	277.6653	277.7467	277.6653	0.00
05/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5437	5	5	5	0.00
05/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
05/02/2024	R209 On 01-February-24			Bond Future	12.13	65.3030	65.3030	65.3030	0.00
05/02/2024	R209 On 02-May-24			Bond Future	11.73	66.2896	65.9507	66.2896	13,247.00
05/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	471	1	0	1	0.00
05/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	484	1	0	1	0.00
05/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	459	1	0	1	0.00
05/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3165	3	3	3	0.00
05/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3090	3	3	3	0.00
05/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3127	3	3	3	0.00
05/02/2024	R209 On 01-August-24			Bond Future	11.82	67.7446	67.3984	67.7446	1,690.00
05/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2081	2	2	2	0.00
05/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2106	2	2	2	0.00
05/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2056	2	2	2	0.00
05/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2253	2	2	2	0.00
05/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2209	2	2	2	0.00
05/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2231	2	2	2	0.00
05/02/2024	R209 On 07-November-24			Bond Future	11.94	66.1588	65.8048	66.1588	5,237.00
05/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3504	4	4	4	0.00
05/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3532	4	4	4	0.00
05/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3477	4	3	4	0.00
05/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2249	2	2	2	0.00
05/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2214	2	2	2	0.00
05/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2231	2	2	2	0.00
05/02/2024	R209 On 06-February-25			Bond Future	12.05	67.5798	67.2184	67.5798	0.00
05/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4165	4	4	4	0.00
05/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2454	2	2	2	0.00
05/02/2024	R209 On 02-May-25			Bond Future	12.18	65.7200	65.3520	65.7200	0.00
05/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2837	3	3	3	0.00
05/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4139	4	4	4	0.00
05/02/2024	R210 On 01-February-24			Bond Future	240.25	240.2500	240.2500	240.2500	0.00
05/02/2024	R210 On 02-May-24			Bond Future	235.25	235.4637	235.2456	235.4637	198.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2024	R210 On 01-August-24			Bond Future	240.47	240.6890	240.4665	240.6890	300.00
05/02/2024	R210 On 07-November-24			Bond Future	242.78	243.0022	242.7758	243.0022	60.00
05/02/2024	R210 On 06-February-25			Bond Future	248.05	248.2823	248.0517	248.2823	0.00
05/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8442	9	8	9	0.00
05/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/02/2024	R210 On 02-May-25			Bond Future	249.46	249.6907	249.4574	249.6907	0.00
05/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1427	2	1	2	0.00
05/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
05/02/2024	R213 On 01-February-24			Bond Future	11.71	80.8513	80.8513	80.8513	0.00
05/02/2024	R213 On 02-May-24			Bond Future	10.42	85.2208	84.9096	85.2208	26,520.00
05/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1070	1	1	1	0.00
05/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1051	1	1	1	0.00
05/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1090	1	1	1	0.00
05/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1588	1	2	1	0.00
05/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1635	1	2	1	0.00
05/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1611	1	2	1	0.00
05/02/2024	R213 On 01-August-24			Bond Future	10.48	87.0916	86.7738	87.0916	0.00
05/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2896	3	3	3	0.00
05/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2869	3	3	3	0.00
05/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2923	3	3	3	0.00
05/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1287	1	1	1	0.00
05/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1315	1	1	1	0.00
05/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1301	1	1	1	0.00
05/02/2024	R213 On 07-November-24			Bond Future	10.58	85.5507	85.2259	85.5507	16,163.00
05/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3987	4	4	4	0.00
05/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3959	4	4	4	0.00
05/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	4014	4	4	4	0.00
05/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1437	1	1	1	0.00
05/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1460	1	1	1	0.00
05/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1449	1	1	1	0.00
05/02/2024	R213 On 06-February-25			Bond Future	10.68	87.3895	87.0580	87.3895	0.00
05/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4352	5	4	5	0.00
05/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1791	2	2	2	0.00
05/02/2024	R213 On 02-May-25			Bond Future	10.80	85.5055	85.1680	85.5055	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
05/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2378	3	2	3	0.00
05/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3455	3	3	3	0.00
05/02/2024	R214 On 01-February-24			Bond Future	12.15	62.5587	62.5587	62.5587	0.00
05/02/2024	R214 On 02-May-24			Bond Future	12.22	61.1703	60.7544	61.1703	20,992.00
05/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	274	0	0	0	0.00
05/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	282	0	0	0	0.00
05/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	265	0	0	0	0.00
05/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5929	6	6	6	0.00
05/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3552	4	4	4	0.00
05/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1301	2	1	2	10,000.00
05/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1348	2	1	2	5,610.00
05/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1730	2	2	2	0.00
05/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	569	1	1	1	15,610.00
05/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1779	2	2	2	0.00
05/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	194	0	0	0	15,610.00
05/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4067	4	4	4	0.00
05/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3979	4	4	4	0.00
05/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4023	4	4	4	0.00
05/02/2024	R214 On 01-August-24			Bond Future	12.32	62.5131	62.0882	62.5131	0.00
05/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1854	2	2	2	0.00
05/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1878	2	2	2	0.00
05/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1831	2	2	2	0.00
05/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2581	2	3	2	0.00
05/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2532	2	3	2	0.00
05/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2556	2	3	2	0.00
05/02/2024	R214 On 07-November-24			Bond Future	12.44	60.6561	60.2216	60.6561	0.00
05/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3283	4	3	4	0.00
05/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3310	4	3	4	0.00
05/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3256	4	3	4	0.00
05/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2517	2	3	2	0.00
05/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2479	2	2	2	0.00
05/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2498	2	2	2	0.00
05/02/2024	R214 On 06-February-25			Bond Future	12.56	61.9592	61.5156	61.9592	0.00
05/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3631	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
05/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2956	3	3	3	0.00
05/02/2024	R214 On 02-May-25			Bond Future	12.69	59.8412	59.3894	59.8412	0.00
05/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2941	3	3	3	0.00
05/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4247	4	4	4	0.00
05/02/2024	R248 On 01-February-24			Bond Future	12.15	77.4840	77.4840	77.4840	0.00
05/02/2024	R248 On 02-May-24			Bond Future	12.43	74.1904	73.6609	74.1904	245,525.00
05/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	167	0	0	0	0.00
05/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	173	0	0	0	0.00
05/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	161	0	0	0	0.00
05/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	129	0	0	0	0.00
05/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1780	2	2	2	0.00
05/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4589	5	5	5	0.00
05/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	628	1	1	1	0.00
05/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1962	2	2	2	0.00
05/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6484	6	6	6	0.00
05/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6121	6	6	6	0.00
05/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6002	6	6	6	0.00
05/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6061	6	6	6	0.00
05/02/2024	R248 On 01-August-24			Bond Future	12.54	75.8190	75.2780	75.8190	13,000.00
05/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2123	2	2	2	0.00
05/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2150	2	2	2	0.00
05/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2096	2	2	2	0.00
05/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3457	3	3	3	0.00
05/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3395	3	3	3	0.00
05/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3426	3	3	3	0.00
05/02/2024	R248 On 07-November-24			Bond Future	12.67	73.1257	72.5725	73.1257	0.00
05/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3831	4	4	4	0.00
05/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3862	4	4	4	0.00
05/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3800	4	4	4	0.00
05/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3185	3	3	3	0.00
05/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3138	3	3	3	0.00
05/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3161	3	3	3	0.00
05/02/2024	R248 On 06-February-25			Bond Future	12.80	74.6963	74.1315	74.6963	0.00
05/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3798	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
05/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4283	4	4	4	0.00
05/02/2024	R248 On 02-May-25			Bond Future	12.93	71.6779	71.1026	71.6779	0.00
05/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3473	4	3	4	0.00
05/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5281	5	5	5	0.00
05/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00