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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/06/2024 TO: 05/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	2025 On 01-August-24			Bond Future	181.95	181.8327	181.9470	181.8327	4,870.00
05/06/2024	2025 On 07-November-24			Bond Future	186.29	186.1713	186.2889	186.1713	4,944.00
05/06/2024	2029 On 01-August-24			Bond Future	130.57	130.5116	130.5722	130.5116	9,594.00
05/06/2024	2029 On 07-November-24			Bond Future	132.28	132.2209	132.2834	132.2209	62.00
05/06/2024	2029 On 06-February-25			Bond Future	135.22	135.1570	135.2216	135.1570	0.00
05/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2822	3	3	3	0.00
05/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
05/06/2024	2029 On 08-May-25			Bond Future	136.78	136.7163	136.7833	136.7163	0.00
05/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1067	1	1	1	0.00
05/06/2024	2029 On 07-August-25			Bond Future	139.70	139.6306	139.7007	139.6306	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
05/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2291	2	2	2	0.00
05/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
05/06/2024	2030 On 01-August-24			Bond Future	10.75	89.4274	88.9502	89.4274	118,829.00
05/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	494	1	0	1	0.00
05/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	507	1	1	1	0.00
05/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	482	1	0	1	0.00
05/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	312	0	0	0	600.00
05/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1019	1	1	1	600.00
05/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2497	3	2	3	0.00
05/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	416	0	0	0	600.00
05/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2381	2	2	2	0.00
05/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	1173	1	1	1	0.00
05/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1932	2	2	2	0.00
05/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1880	2	2	2	0.00
05/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1906	2	2	2	0.00
05/06/2024	2030 On 07-November-24			Bond Future	10.86	91.5377	91.0495	91.5377	54,260.00
05/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1488	2	1	2	0.00
05/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1470	2	1	2	0.00
05/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1507	2	2	2	0.00
05/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	707	1	1	1	600.00
05/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1418	2	1	2	600.00
05/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4265	5	4	5	0.00
05/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	571	0	1	0	600.00
05/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1982	2	2	2	0.00
05/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	3123	3	3	3	0.00
05/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1888	2	2	2	0.00
05/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1925	2	2	2	0.00
05/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1906	2	2	2	0.00
05/06/2024	2030 On 06-February-25			Bond Future	10.98	89.5383	89.0398	89.5383	0.00
05/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1574	2	2	2	0.00
05/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2640	2	3	2	0.00
05/06/2024	2030 On 08-May-25			Bond Future	11.12	91.5024	90.9937	91.5024	0.00
05/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	748	1	1	1	0.00
05/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	3942	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
05/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1138	1	1	1	1,640.00
05/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1659	2	2	2	2,280.00
05/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	4934	5	5	5	0.00
05/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1174	1	1	1	2,280.00
05/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	3125	3	3	3	0.00
05/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1525	1	2	1	1,640.00
05/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3911	4	4	4	0.00
05/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4852	4	5	4	0.00
05/06/2024	2030 On 07-August-25			Bond Future	11.31	89.4183	88.8999	89.4183	0.00
05/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2294	3	2	3	0.00
05/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4277	5	4	5	0.00
05/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1350	2	1	2	1,054.00
05/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1733	2	2	2	1,054.00
05/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	4034	4	4	4	0.00
05/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2924	3	3	3	0.00
05/06/2024	2032 On 01-August-24			Bond Future	11.61	86.7301	86.1300	86.7301	94,251.00
05/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	489	1	0	1	0.00
05/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	476	1	0	1	0.00
05/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	503	1	1	1	0.00
05/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4305	5	4	5	0.00
05/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1382	2	1	2	600.00
05/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3490	4	3	4	0.00
05/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	450	1	0	1	600.00
05/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1506	2	2	2	0.00
05/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1128	1	1	1	120.00
05/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	1612	1	2	1	0.00
05/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1281	1	1	1	100.00
05/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1377	1	1	1	0.00
05/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	462	0	0	0	600.00
05/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2696	2	3	2	0.00
05/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	314	0	0	0	11,000.00
05/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2566	2	3	2	0.00
05/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2630	2	3	2	0.00
05/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2598	2	3	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
05/06/2024	2032 On 07-November-24			Bond Future	11.75	84.6091	83.9951	84.6091	52,889.00
05/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1576	2	2	2	0.00
05/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1596	2	2	2	0.00
05/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1557	2	2	2	0.00
05/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	942	1	1	1	600.00
05/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	1846	2	2	2	600.00
05/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	5638	6	6	6	0.00
05/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	6969	8	7	8	0.00
05/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	1912	2	2	2	1,615.00
05/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	399	0	0	0	1,615.00
05/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2380	2	2	2	0.00
05/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	674	1	1	1	600.00
05/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2445	2	2	2	0.00
05/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3747	3	4	3	0.00
05/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2766	2	3	2	0.00
05/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2718	2	3	2	0.00
05/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2742	2	3	2	0.00
05/06/2024	2032 On 06-February-25			Bond Future	11.89	86.4677	85.8407	86.4677	0.00
05/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2284	3	2	3	0.00
05/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2991	3	3	3	0.00
05/06/2024	2032 On 08-May-25			Bond Future	12.04	84.1971	83.5569	84.1971	0.00
05/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1207	1	1	1	0.00
05/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5955	6	6	6	0.00
05/06/2024	2032 On 07-August-25			Bond Future	12.22	85.9682	85.3156	85.9682	0.00
05/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3064	3	3	3	0.00
05/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3880	4	4	4	0.00
05/06/2024	2033 On 01-August-24			Bond Future	122.52	122.4598	122.5204	122.4598	7,742.00
05/06/2024	2033 On 07-November-24			Bond Future	123.94	123.8790	123.9414	123.8790	0.00
05/06/2024	2033 On 06-February-25			Bond Future	126.69	126.6300	126.6944	126.6300	0.00
05/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1754	2	2	2	0.00
05/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/06/2024	2033 On 08-May-25			Bond Future	127.97	127.8994	127.9662	127.8994	0.00
05/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2654	3	3	3	0.00

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05/06/2024	2033 On 07-August-25			Bond Future	130.70	130.6259	130.6957	130.6259	0.00
05/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2046	2	2	2	0.00
05/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
05/06/2024	2037 On 01-August-24			Bond Future	12.78	74.7417	73.7939	74.7417	190,019.00
05/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	328	1	0	1	0.00
05/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	338	1	0	1	1,383.00
05/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	319	1	0	1	0.00
05/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	5154	6	5	6	0.00
05/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	2730	3	3	3	0.00
05/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	826	1	1	1	1,383.00
05/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	258	0	0	0	1,383.00
05/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	3824	3	4	3	0.00
05/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	3738	3	4	3	0.00
05/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	3781	3	4	3	0.00
05/06/2024	2037 On 07-November-24			Bond Future	12.93	76.5053	75.5354	76.5053	14,225.00
05/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	1678	2	2	2	0.00
05/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	1657	2	2	2	0.00
05/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	1700	2	2	2	0.00
05/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	3358	3	3	3	0.00
05/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	3415	3	3	3	0.00
05/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	3386	3	3	3	0.00
05/06/2024	2037 On 06-February-25			Bond Future	13.08	73.9249	72.9341	73.9249	0.00
05/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2430	3	2	3	0.00
05/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3957	3	4	3	0.00
05/06/2024	2037 On 08-May-25			Bond Future	13.24	75.5459	74.5339	75.5459	3,975.00
05/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	1778	2	2	2	0.00
05/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4156	5	4	5	7,500.00
05/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2317	3	2	3	15,000.00
05/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4026	5	4	5	7,500.00
05/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3745	3	4	3	0.00
05/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	5626	5	6	5	0.00
05/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3644	3	4	3	0.00
05/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	6596	6	7	6	0.00
05/06/2024	2037 On 07-August-25			Bond Future	13.43	72.8735	71.8412	72.8735	0.00

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05/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3359	4	3	4	0.00
05/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	5290	5	5	5	0.00
05/06/2024	2038 On 01-August-24			Bond Future	130.44	130.5945	130.4439	130.5945	3,162.00
05/06/2024	2038 On 07-November-24			Bond Future	133.56	133.7106	133.5567	133.7106	425.00
05/06/2024	2038 On 06-February-25			Bond Future	134.40	134.5544	134.3979	134.5544	0.00
05/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	832	1	1	1	0.00
05/06/2024	2038 On 08-May-25			Bond Future	137.38	137.5384	137.3793	137.5384	0.00
05/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2301	2	2	2	0.00
05/06/2024	2038 On 07-August-25			Bond Future	138.14	138.2958	138.1352	138.2958	0.00
05/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1425	1	1	1	0.00
05/06/2024	2040 On 01-August-24			Bond Future	13.02	74.6578	73.6327	74.6578	42,551.00
05/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	332	1	0	1	0.00
05/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	321	1	0	1	0.00
05/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	342	1	0	1	0.00
05/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1437	2	1	2	7,500.00
05/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3103	4	3	4	0.00
05/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	284	0	0	0	680.00
05/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1263	2	1	2	0.00
05/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	2009	1	2	1	680.00
05/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	4303	3	4	3	0.00
05/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	787	1	1	1	680.00
05/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1816	1	2	1	0.00
05/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	4024	3	4	3	0.00
05/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	4116	3	4	3	0.00
05/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	4070	3	4	3	0.00
05/06/2024	2040 On 07-November-24			Bond Future	13.17	76.4195	75.3705	76.4195	91,394.00
05/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	1854	2	2	2	0.00
05/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	1808	2	2	2	0.00
05/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	1831	2	2	2	0.00
05/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	563	1	1	1	640.00
05/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1303	2	1	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
05/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	2591	3	3	3	0.00
05/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2714	2	3	2	640.00
05/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	4321	4	4	4	640.00
05/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	6371	6	6	6	0.00
05/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	3511	3	4	3	0.00
05/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	3541	3	4	3	0.00
05/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	3482	3	3	3	0.00
05/06/2024	2040 On 06-February-25			Bond Future	13.32	73.5864	72.5148	73.5864	14.00
05/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2439	3	2	3	0.00
05/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	4349	4	4	4	0.00
05/06/2024	2040 On 08-May-25			Bond Future	13.49	75.1998	74.1052	75.1998	3,900.00
05/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2130	3	2	3	0.00
05/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2363	3	2	3	15,000.00
05/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4138	5	4	5	7,500.00
05/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	3953	5	4	5	7,500.00
05/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	4072	4	4	4	0.00
05/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	6117	5	6	5	0.00
05/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	6524	6	7	6	0.00
05/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	4232	4	4	4	0.00
05/06/2024	2040 On 07-August-25			Bond Future	13.67	72.2691	71.1524	72.2691	0.00
05/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	3649	4	4	4	0.00
05/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	5518	5	6	5	0.00
05/06/2024	2044 On 01-August-24			Bond Future	13.07	70.9532	69.8966	70.9532	120,876.00
05/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	256	0	0	0	0.00
05/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	265	0	0	0	0.00
05/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	248	0	0	0	0.00
05/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	1461	2	1	2	0.00
05/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2179	3	2	3	0.00
05/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	1247	1	1	1	15,000.00
05/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1821	1	2	1	5,000.00
05/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	4563	4	5	4	0.00
05/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	4465	4	4	4	0.00
05/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	4514	4	5	4	0.00
05/06/2024	2044 On 07-November-24			Bond Future	13.21	72.6274	71.5461	72.6274	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	1900	2	2	2	0.00
05/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	1876	2	2	2	0.00
05/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	1924	2	2	2	0.00
05/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	3452	3	3	3	0.00
05/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	3510	3	4	3	0.00
05/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	3481	3	3	3	0.00
05/06/2024	2044 On 06-February-25			Bond Future	13.36	69.8364	68.7317	69.8364	0.00
05/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	2553	3	3	3	0.00
05/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	4281	4	4	4	0.00
05/06/2024	2044 On 08-May-25			Bond Future	13.51	71.3675	70.2391	71.3675	0.00
05/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2274	3	2	3	0.00
05/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	6360	6	6	6	0.00
05/06/2024	2044 On 07-August-25			Bond Future	13.69	68.4814	67.3300	68.4814	0.00
05/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	3672	4	4	4	0.00
05/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	5380	5	5	5	0.00
05/06/2024	2046 On 01-August-24			Bond Future	113.38	112.9032	113.3838	112.9032	12,498.00
05/06/2024	2046 On 07-November-24			Bond Future	113.88	113.3896	113.8822	113.3896	4,862.00
05/06/2024	2046 On 06-February-25			Bond Future	116.41	115.9073	116.4114	115.9073	0.00
05/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2401	2	2	2	0.00
05/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
05/06/2024	2046 On 08-May-25			Bond Future	116.73	116.2171	116.7333	116.2171	0.00
05/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5237	6	5	6	0.00
05/06/2024	2046 On 07-August-25			Bond Future	119.22	118.6927	119.2212	118.6927	0.00
05/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	531	0	1	0	0.00
05/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
05/06/2024	2050 On 01-August-24			Bond Future	112.21	111.9616	112.2079	111.9616	11,346.00
05/06/2024	2050 On 07-November-24			Bond Future	114.89	114.6330	114.8857	114.6330	4,091.00
05/06/2024	2050 On 06-February-25			Bond Future	115.07	114.8108	115.0698	114.8108	0.00
05/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	530	1	1	1	0.00
05/06/2024	2050 On 08-May-25			Bond Future	117.62	117.3570	117.6225	117.3570	0.00
05/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3538	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
05/06/2024	2050 On 07-August-25			Bond Future	117.71	117.4349	117.7076	117.4349	0.00
05/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
05/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2182	2	2	2	0.00
05/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	AL37 On 01-August-24			Index Future	951.58	956.7970	951.5780	956.7970	0.00
05/06/2024	AL37 On 07-November-24			Index Future	974.04	979.3790	974.0380	979.3790	0.00
05/06/2024	AL37 On 06-February-25			Index Future	995.45	1000.9070	995.4500	1000.9070	0.00
05/06/2024	AL37 On 08-May-25			Index Future	1017.32	1022.8980	1017.3240	1022.8980	0.00
05/06/2024	AL37 On 07-August-25			Index Future	1038.83	1044.5140	1038.8260	1044.5140	0.00
05/06/2024	AL7T On 01-August-24			Index Future	1095.27	1106.1240	1095.2730	1106.1240	0.00
05/06/2024	AL7T On 07-November-24			Index Future	1121.12	1132.2310	1121.1240	1132.2310	0.00
05/06/2024	AL7T On 06-February-25			Index Future	1145.77	1157.1190	1145.7700	1157.1190	0.00
05/06/2024	AL7T On 08-May-25			Index Future	1170.95	1182.5420	1170.9460	1182.5420	0.00
05/06/2024	AL7T On 07-August-25			Index Future	1195.70	1207.5320	1195.6960	1207.5320	0.00
05/06/2024	ALBI On 01-August-24			Index Future	954.46	963.2650	954.4600	963.2650	126.00
05/06/2024	ALBI On 07-November-24			Index Future	976.99	986.0000	976.9880	986.0000	16.00
05/06/2024	ALBI On 06-February-25			Index Future	998.47	1007.6730	998.4650	1007.6730	0.00
05/06/2024	ALBI On 08-May-25			Index Future	1020.41	1029.8130	1020.4050	1029.8130	0.00
05/06/2024	ALBI On 07-August-25			Index Future	1041.97	1051.5750	1041.9720	1051.5750	0.00
05/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C038 On 31-January-38			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
05/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	CS33 On 15-September-33			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
05/06/2024	ES33 On 01-August-24			Bond Future	13.19	74.0268	73.2607	74.0268	0.00
05/06/2024	ES33 On 07-November-24			Bond Future	13.38	71.9901	71.2059	71.9901	0.00
05/06/2024	ES33 On 06-February-25			Bond Future	13.58	73.5881	72.7869	73.5881	0.00
05/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
05/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	945	0	1	0	0.00
05/06/2024	ES33 On 08-May-25			Bond Future	13.78	71.4145	70.5960	71.4145	0.00
05/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
05/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4176	3	4	3	0.00
05/06/2024	ES33 On 07-August-25			Bond Future	14.01	72.9317	72.0968	72.9317	0.00
05/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
05/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	1708	1	2	1	0.00
05/06/2024	ES42 On 01-August-24			Bond Future	13.56	69.6520	68.7086	69.6520	0.00
05/06/2024	ES42 On 07-November-24			Bond Future	13.73	67.0453	66.0795	67.0453	0.00
05/06/2024	ES42 On 06-February-25			Bond Future	13.89	68.5331	67.5463	68.5331	0.00
05/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
05/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	847	0	1	0	0.00
05/06/2024	ES42 On 08-May-25			Bond Future	14.07	65.7831	64.7748	65.7831	0.00
05/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
05/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3856	3	4	3	0.00
05/06/2024	ES42 On 07-August-25			Bond Future	14.26	67.1778	66.1489	67.1778	0.00
05/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
05/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	2123	1	2	1	0.00
05/06/2024	GOVI On 01-August-24			GOVI	940.32	948.9310	940.3170	948.9310	724.00
05/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	6	0	6	0.00
05/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	6	0	6	0.00
05/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	6	0	6	0.00
05/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	30530	0	3	0	0.00
05/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	30630	0	3	0	0.00
05/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	30730	0	3	0	0.00
05/06/2024	GOVI On 07-November-24			GOVI	962.51	971.3270	962.5110	971.3270	0.00
05/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	137110	23	14	23	0.00
05/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	137310	23	14	23	0.00
05/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	137210	23	14	23	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
05/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/06/2024	GOVI On 06-February-25			GOVI	983.67	992.6780	983.6700	992.6780	0.00
05/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	116700	21	12	21	0.00
05/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/06/2024	GOVI On 08-May-25			GOVI	1005.28	1014.4890	1005.2840	1014.4890	0.00
05/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
05/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	167160	8	17	8	0.00
05/06/2024	GOVI On 07-August-25			GOVI	1026.53	1035.9270	1026.5320	1035.9270	0.00
05/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	155320	25	16	25	0.00
05/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
05/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2024	IGOV On 01-August-24			Index Future	349.17	350.6250	349.1670	350.6250	587.00
05/06/2024	IGOV On 07-November-24			Index Future	357.50	358.9920	357.5000	358.9920	16.00
05/06/2024	IGOV On 06-February-25			Index Future	365.44	366.9660	365.4410	366.9660	0.00
05/06/2024	IGOV On 08-May-25			Index Future	373.55	375.1100	373.5520	375.1100	0.00
05/06/2024	IGOV On 07-August-25			Index Future	381.53	383.1160	381.5270	383.1160	0.00
05/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	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
05/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
05/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
05/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
05/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
05/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
05/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
05/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
05/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
05/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/06/2024	R035 On 01-August-24			Bond Future	12.39	84.3742	83.3958	84.3742	61,683.00
05/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	418	1	0	1	0.00
05/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	406	1	0	1	0.00
05/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	429	1	0	1	0.00
05/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	3791	5	4	5	0.00
05/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	3678	4	4	4	0.00
05/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	4367	5	4	5	0.00
05/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	4250	5	4	5	0.00
05/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	1836	2	2	2	0.00
05/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	1696	2	2	2	0.00
05/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1080	2	1	2	5,100.00
05/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	1420	1	1	1	5,100.00
05/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	1315	1	1	1	2,740.00
05/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	398	0	0	0	8,000.00
05/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	376	0	0	0	0.00
05/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	2050	2	2	2	0.00
05/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	522	0	1	0	7,500.00
05/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	495	0	0	0	8,650.00
05/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	3396	3	3	3	0.00
05/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	3477	3	3	3	0.00
05/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	3437	3	3	3	0.00
05/06/2024	R035 On 07-November-24			Bond Future	12.55	81.8497	80.8485	81.8497	103,454.00
05/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	1629	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
05/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	1650	2	2	2	0.00
05/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	1608	2	2	2	0.00
05/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	4557	5	5	5	0.00
05/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	1672	2	2	2	1,000.00
05/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1346	1	1	1	1,000.00
05/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	3377	3	3	3	0.00
05/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	3463	3	3	3	0.00
05/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	3405	3	3	3	0.00
05/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	3434	3	3	3	0.00
05/06/2024	R035 On 06-February-25			Bond Future	12.70	83.6478	82.6251	83.6478	0.00
05/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2474	3	2	3	0.00
05/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3870	3	4	3	0.00
05/06/2024	R035 On 08-May-25			Bond Future	12.86	80.9656	79.9210	80.9656	0.00
05/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1592	2	2	2	0.00
05/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5141	6	5	6	0.00
05/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3426	4	3	4	0.00
05/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1157	1	1	1	400.00
05/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	4151	4	4	4	400.00
05/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	8003	7	8	7	0.00
05/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2898	3	3	3	400.00
05/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6798	6	7	6	0.00
05/06/2024	R035 On 07-August-25			Bond Future	13.04	82.6690	81.6034	82.6690	0.00
05/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3352	4	3	4	0.00
05/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	5120	5	5	5	0.00
05/06/2024	R053 On 01-August-24			Bond Future	12.98	95.2305	93.8821	95.2305	0.00
05/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	2858	4	3	4	0.00
05/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	2778	4	3	4	0.00
05/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	2818	4	3	4	0.00
05/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1734	1	2	1	0.00
05/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1760	1	2	1	0.00
05/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1708	1	2	1	0.00
05/06/2024	R053 On 07-November-24			Bond Future	13.12	91.6051	90.2251	91.6051	0.00
05/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	2484	3	2	3	0.00
05/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	2453	3	2	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
05/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	2514	3	3	3	0.00
05/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	4652	4	5	4	0.00
05/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	4730	4	5	4	0.00
05/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	4691	4	5	4	0.00
05/06/2024	R053 On 06-February-25			Bond Future	13.27	93.6171	92.2073	93.6171	0.00
05/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	3452	4	3	4	0.00
05/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	5625	5	6	5	0.00
05/06/2024	R053 On 08-May-25			Bond Future	13.41	89.7976	88.3575	89.7976	0.00
05/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	2963	4	3	4	0.00
05/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	8173	7	8	7	0.00
05/06/2024	R053 On 07-August-25			Bond Future	13.58	91.6839	90.2146	91.6839	0.00
05/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	4677	5	5	5	0.00
05/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	7296	7	7	7	0.00
05/06/2024	R186 On 01-August-24			Bond Future	9.30	103.9811	103.8024	103.9811	84,411.00
05/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	21	0	0	0	0.00
05/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	22	0	0	0	0.00
05/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	19	0	0	0	0.00
05/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1346	1	1	1	0.00
05/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1306	1	1	1	0.00
05/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1326	1	1	1	0.00
05/06/2024	R186 On 07-November-24			Bond Future	9.36	106.4350	106.2524	106.4350	38,587.00
05/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	497	1	0	1	0.00
05/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	507	1	1	1	0.00
05/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	488	1	0	1	0.00
05/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	919	1	1	1	0.00
05/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	900	1	1	1	0.00
05/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	910	1	1	1	0.00
05/06/2024	R186 On 06-February-25			Bond Future	9.42	103.4572	103.2712	103.4572	0.00
05/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	501	1	1	1	0.00
05/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1168	1	1	1	0.00
05/06/2024	R186 On 08-May-25			Bond Future	9.52	105.7273	105.5379	105.7273	0.00
05/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	214	0	0	0	0.00
05/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1774	2	2	2	0.00
05/06/2024	R186 On 07-August-25			Bond Future	9.71	102.6379	102.4460	102.6379	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
05/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	837	1	1	1	0.00
05/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	528	1	1	1	1,983.00
05/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1309	1	1	1	0.00
05/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	638	1	1	1	1,983.00
05/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1149	1	1	1	0.00
05/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	879	1	1	1	0.00
05/06/2024	R202 On 01-August-24			Bond Future	256.92	256.5843	256.9150	256.5843	448.00
05/06/2024	R202 On 07-November-24			Bond Future	263.05	262.7066	263.0461	262.7066	460.00
05/06/2024	R202 On 06-February-25			Bond Future	263.65	263.3055	263.6539	263.3055	0.00
05/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
05/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	3136	3	3	3	0.00
05/06/2024	R202 On 08-May-25			Bond Future	269.50	269.1453	269.5035	269.1453	0.00
05/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
05/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	2807	3	3	3	0.00
05/06/2024	R202 On 07-August-25			Bond Future	269.89	269.5230	269.8921	269.5230	0.00
05/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
05/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	1708	2	2	2	0.00
05/06/2024	R209 On 01-August-24			Bond Future	12.48	65.2529	64.4350	65.2529	11,327.00
05/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	282	0	0	0	0.00
05/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	274	0	0	0	0.00
05/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	291	0	0	0	0.00
05/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	3357	3	3	3	0.00
05/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	3434	3	3	3	0.00
05/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	3396	3	3	3	0.00
05/06/2024	R209 On 07-November-24			Bond Future	12.62	63.6354	62.7984	63.6354	5,237.00
05/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1389	2	1	2	0.00
05/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1371	2	1	2	0.00
05/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1407	2	1	2	0.00
05/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	3096	3	3	3	0.00
05/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	3149	3	3	3	0.00
05/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	3122	3	3	3	0.00
05/06/2024	R209 On 06-February-25			Bond Future	12.75	65.0333	64.1782	65.0333	0.00
05/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2155	3	2	3	0.00
05/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	3485	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
05/06/2024	R209 On 08-May-25			Bond Future	12.89	63.3027	62.4293	63.3027	0.00
05/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1517	2	2	2	0.00
05/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5868	5	6	5	0.00
05/06/2024	R209 On 07-August-25			Bond Future	13.05	64.6343	63.7432	64.6343	0.00
05/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3023	3	3	3	0.00
05/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4558	4	5	4	0.00
05/06/2024	R210 On 01-August-24			Bond Future	238.83	238.7233	238.8298	238.7233	1,448.00
05/06/2024	R210 On 07-November-24			Bond Future	241.18	241.0732	241.1829	241.0732	0.00
05/06/2024	R210 On 06-February-25			Bond Future	246.54	246.4262	246.5398	246.4262	0.00
05/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6930	7	7	7	0.00
05/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/06/2024	R210 On 08-May-25			Bond Future	248.58	248.4649	248.5827	248.4649	0.00
05/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	553	0	1	0	0.00
05/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
05/06/2024	R210 On 07-August-25			Bond Future	253.88	253.7598	253.8833	253.7598	0.00
05/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5443	5	5	5	0.00
05/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
05/06/2024	R213 On 01-August-24			Bond Future	11.24	84.1882	83.6870	84.1882	24,579.00
05/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	548	1	1	1	0.00
05/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	563	1	1	1	0.00
05/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	535	1	1	1	0.00
05/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	2067	2	2	2	0.00
05/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	2014	2	2	2	0.00
05/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	2040	2	2	2	0.00
05/06/2024	R213 On 07-November-24			Bond Future	11.37	82.6135	82.1006	82.6135	52,707.00
05/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1598	2	2	2	0.00
05/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1617	2	2	2	0.00
05/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1579	2	2	2	0.00
05/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	2206	2	2	2	0.00
05/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	2165	2	2	2	0.00
05/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	2185	2	2	2	0.00
05/06/2024	R213 On 06-February-25			Bond Future	11.51	84.4285	83.9048	84.4285	0.00
05/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2020	2	2	2	0.00
05/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2611	2	3	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
05/06/2024	R213 On 08-May-25			Bond Future	11.65	82.7183	82.1836	82.7183	0.00
05/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1026	1	1	1	0.00
05/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	5232	5	5	5	0.00
05/06/2024	R213 On 07-August-25			Bond Future	11.82	84.4602	83.9154	84.4602	0.00
05/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2714	3	3	3	0.00
05/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	3266	3	3	3	0.00
05/06/2024	R214 On 01-August-24			Bond Future	12.82	60.6889	59.8112	60.6889	15,836.00
05/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	315	1	0	1	0.00
05/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	306	1	0	1	0.00
05/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	325	1	0	1	0.00
05/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	3255	3	3	3	0.00
05/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	3332	3	3	3	0.00
05/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	3294	3	3	3	0.00
05/06/2024	R214 On 07-November-24			Bond Future	12.95	58.8139	57.9156	58.8139	1,770.00
05/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1501	2	2	2	0.00
05/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1481	2	1	2	0.00
05/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1520	2	2	2	0.00
05/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2996	3	3	3	0.00
05/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	3048	3	3	3	0.00
05/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	3022	3	3	3	0.00
05/06/2024	R214 On 06-February-25			Bond Future	13.09	60.1059	59.1883	60.1059	0.00
05/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2045	2	2	2	0.00
05/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3697	3	4	3	0.00
05/06/2024	R214 On 08-May-25			Bond Future	13.22	58.1160	57.1787	58.1160	0.00
05/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	1828	2	2	2	0.00
05/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	5464	5	5	5	0.00
05/06/2024	R214 On 07-August-25			Bond Future	13.37	59.3387	58.3822	59.3387	0.00
05/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3020	3	3	3	0.00
05/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4725	4	5	4	0.00
05/06/2024	R248 On 01-August-24			Bond Future	12.96	74.0224	72.9407	74.0224	250,364.00
05/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	364	1	0	1	0.00
05/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	375	1	0	1	0.00
05/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	353	1	0	1	0.00
05/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	4051	3	4	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
05/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3957	3	4	3	0.00
05/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	4004	3	4	3	0.00
05/06/2024	R248 On 07-November-24			Bond Future	13.11	71.3173	70.2103	71.3173	11,427.00
05/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	1934	2	2	2	0.00
05/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	1958	2	2	2	0.00
05/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	1910	2	2	2	0.00
05/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	3657	3	4	3	0.00
05/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	3596	3	4	3	0.00
05/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	3626	3	4	3	0.00
05/06/2024	R248 On 06-February-25			Bond Future	13.25	72.8840	71.7530	72.8840	10,000.00
05/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2082	3	2	3	0.00
05/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4945	4	5	4	0.00
05/06/2024	R248 On 08-May-25			Bond Future	13.39	70.0289	68.8736	70.0289	0.00
05/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2223	3	2	3	0.00
05/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	6406	6	6	6	0.00
05/06/2024	R248 On 07-August-25			Bond Future	13.55	71.5014	70.3227	71.5014	0.00
05/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	3686	4	4	4	0.00
05/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	5397	5	5	5	0.00
05/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00