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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	2025 On 01-August-24			Bond Future	181.94	181.9470	181.9394	181.9470	4,870.00
06/06/2024	2025 On 07-November-24			Bond Future	186.28	186.2889	186.2813	186.2889	4,944.00
06/06/2024	2029 On 01-August-24			Bond Future	130.59	130.5722	130.5924	130.5722	9,594.00
06/06/2024	2029 On 07-November-24			Bond Future	132.30	132.2834	132.3041	132.2834	62.00
06/06/2024	2029 On 06-February-25			Bond Future	135.24	135.2216	135.2431	135.2216	0.00
06/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2843	3	3	3	0.00
06/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
06/06/2024	2029 On 08-May-25			Bond Future	136.81	136.7833	136.8054	136.7833	0.00
06/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1045	1	1	1	0.00
06/06/2024	2029 On 07-August-25			Bond Future	139.72	139.7007	139.7239	139.7007	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
06/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2314	2	2	2	0.00
06/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
06/06/2024	2030 On 01-August-24			Bond Future	10.70	88.9502	89.1313	88.9502	118,829.00
06/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	543	0	1	0	0.00
06/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	556	1	1	1	0.00
06/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	529	0	1	0	0.00
06/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	346	0	0	0	600.00
06/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1100	1	1	1	600.00
06/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2629	2	3	2	0.00
06/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	367	0	0	0	600.00
06/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	2234	2	2	2	0.00
06/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	1072	1	1	1	0.00
06/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1799	2	2	2	0.00
06/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1749	2	2	2	0.00
06/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1774	2	2	2	0.00
06/06/2024	2030 On 07-November-24			Bond Future	10.81	91.0495	91.2349	91.0495	54,161.00
06/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1572	1	2	1	0.00
06/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1553	1	2	1	0.00
06/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1590	2	2	2	0.00
06/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	757	1	1	1	600.00
06/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1498	1	1	1	600.00
06/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4409	4	4	4	0.00
06/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	529	1	1	1	600.00
06/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1877	2	2	2	0.00
06/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2987	3	3	3	0.00
06/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1786	2	2	2	0.00
06/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1822	2	2	2	0.00
06/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1804	2	2	2	0.00
06/06/2024	2030 On 06-February-25			Bond Future	10.93	89.0398	89.2296	89.0398	0.00
06/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1653	2	2	2	0.00
06/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2529	3	3	3	0.00
06/06/2024	2030 On 08-May-25			Bond Future	11.07	90.9937	91.1878	90.9937	0.00
06/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	793	1	1	1	0.00
06/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4067	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
06/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1199	1	1	1	1,640.00
06/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1737	2	2	2	2,280.00
06/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5072	5	5	5	0.00
06/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1119	1	1	1	2,280.00
06/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	3008	3	3	3	0.00
06/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1457	2	1	2	1,640.00
06/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3778	4	4	4	0.00
06/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4703	5	5	5	0.00
06/06/2024	2030 On 07-August-25			Bond Future	11.24	88.8999	89.0986	88.8999	0.00
06/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2386	2	2	2	0.00
06/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4405	4	4	4	0.00
06/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1417	1	1	1	1,054.00
06/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1662	2	2	2	1,054.00
06/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3902	4	4	4	0.00
06/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2818	3	3	3	0.00
06/06/2024	2032 On 01-August-24			Bond Future	11.58	86.1300	86.2502	86.1300	94,251.00
06/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	512	0	1	0	0.00
06/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	498	0	0	0	0.00
06/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	526	1	1	1	0.00
06/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4399	4	4	4	0.00
06/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1432	1	1	1	600.00
06/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3577	3	4	3	0.00
06/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	471	0	0	0	600.00
06/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1559	2	2	2	0.00
06/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1171	1	1	1	120.00
06/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	1535	2	2	2	0.00
06/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	1213	1	1	1	100.00
06/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1307	1	1	1	0.00
06/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	428	0	0	0	600.00
06/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2597	3	3	3	0.00
06/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	289	0	0	0	11,000.00
06/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2469	3	2	3	0.00
06/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2532	3	3	3	0.00
06/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2501	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
06/06/2024	2032 On 07-November-24			Bond Future	11.72	83.9951	84.1183	83.9951	52,889.00
06/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1623	2	2	2	0.00
06/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1643	2	2	2	0.00
06/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1602	2	2	2	0.00
06/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	974	1	1	1	600.00
06/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	1897	2	2	2	600.00
06/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	5733	6	6	6	0.00
06/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7073	7	7	7	0.00
06/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	1964	2	2	2	1,615.00
06/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	380	0	0	0	1,615.00
06/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2310	2	2	2	0.00
06/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	646	1	1	1	600.00
06/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2373	2	2	2	0.00
06/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3656	4	4	4	0.00
06/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2688	3	3	3	0.00
06/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2641	3	3	3	0.00
06/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2665	3	3	3	0.00
06/06/2024	2032 On 06-February-25			Bond Future	11.86	85.8407	85.9667	85.8407	0.00
06/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2339	2	2	2	0.00
06/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2920	3	3	3	0.00
06/06/2024	2032 On 08-May-25			Bond Future	12.01	83.5569	83.6859	83.5569	0.00
06/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1240	1	1	1	0.00
06/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5859	6	6	6	0.00
06/06/2024	2032 On 07-August-25			Bond Future	12.18	85.3156	85.4477	85.3156	0.00
06/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3124	3	3	3	0.00
06/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3808	4	4	4	0.00
06/06/2024	2033 On 01-August-24			Bond Future	122.64	122.5204	122.6352	122.5204	7,742.00
06/06/2024	2033 On 07-November-24			Bond Future	124.06	123.9414	124.0590	123.9414	0.00
06/06/2024	2033 On 06-February-25			Bond Future	126.81	126.6944	126.8148	126.6944	0.00
06/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1875	2	2	2	0.00
06/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/06/2024	2033 On 08-May-25			Bond Future	128.09	127.9662	128.0895	127.9662	0.00
06/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2531	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
06/06/2024	2033 On 07-August-25			Bond Future	130.82	130.6957	130.8221	130.6957	0.00
06/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2172	2	2	2	0.00
06/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/06/2024	2037 On 01-August-24			Bond Future	12.75	73.7939	73.9288	73.7939	190,519.00
06/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	344	0	0	0	0.00
06/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	355	0	0	0	1,383.00
06/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	334	0	0	0	0.00
06/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	5266	5	5	5	0.00
06/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	2812	3	3	3	0.00
06/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	773	1	1	1	1,383.00
06/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	236	0	0	0	1,383.00
06/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	3705	4	4	4	0.00
06/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	3620	4	4	4	0.00
06/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	3662	4	4	4	0.00
06/06/2024	2037 On 07-November-24			Bond Future	12.90	75.5354	75.6736	75.5354	14,225.00
06/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	1727	2	2	2	0.00
06/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	1705	2	2	2	0.00
06/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	1749	2	2	2	0.00
06/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	3269	3	3	3	0.00
06/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	3325	3	3	3	0.00
06/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	3297	3	3	3	0.00
06/06/2024	2037 On 06-February-25			Bond Future	13.05	72.9341	73.0754	72.9341	0.00
06/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2487	2	2	2	0.00
06/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3873	4	4	4	0.00
06/06/2024	2037 On 08-May-25			Bond Future	13.21	74.5339	74.6785	74.5339	3,975.00
06/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	1820	2	2	2	0.00
06/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4230	4	4	4	7,500.00
06/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2368	2	2	2	15,000.00
06/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4099	4	4	4	7,500.00
06/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3673	4	4	4	0.00
06/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	5533	6	6	6	0.00
06/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3573	4	4	4	0.00
06/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	6493	7	6	7	0.00
06/06/2024	2037 On 07-August-25			Bond Future	13.39	71.8412	71.9892	71.8412	0.00

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06/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3422	3	3	3	0.00
06/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	5205	5	5	5	0.00
06/06/2024	2038 On 01-August-24			Bond Future	131.12	130.4439	131.1221	130.4439	3,162.00
06/06/2024	2038 On 07-November-24			Bond Future	134.25	133.5567	134.2512	133.5567	425.00
06/06/2024	2038 On 06-February-25			Bond Future	135.11	134.3979	135.1080	134.3979	0.00
06/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	122	1	0	1	0.00
06/06/2024	2038 On 08-May-25			Bond Future	138.11	137.3793	138.1055	137.3793	0.00
06/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	1574	2	2	2	0.00
06/06/2024	2038 On 07-August-25			Bond Future	138.88	138.1352	138.8771	138.1352	0.00
06/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	683	1	1	1	0.00
06/06/2024	2040 On 01-August-24			Bond Future	13.00	73.6327	73.7480	73.6327	42,676.00
06/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	343	0	0	0	0.00
06/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	333	0	0	0	0.00
06/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	354	0	0	0	0.00
06/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1479	1	1	1	7,500.00
06/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3173	3	3	3	0.00
06/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	294	0	0	0	680.00
06/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1300	1	1	1	0.00
06/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1931	2	2	2	680.00
06/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	4198	4	4	4	0.00
06/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	743	1	1	1	680.00
06/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1742	2	2	2	0.00
06/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3920	4	4	4	0.00
06/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	4012	4	4	4	0.00
06/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3966	4	4	4	0.00
06/06/2024	2040 On 07-November-24			Bond Future	13.15	75.3705	75.4885	75.3705	91,394.00
06/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	1896	2	2	2	0.00
06/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	1849	2	2	2	0.00
06/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	1872	2	2	2	0.00
06/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	580	1	1	1	640.00
06/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1335	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
06/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	2644	3	3	3	0.00
06/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2648	3	3	3	640.00
06/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	4235	4	4	4	640.00
06/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	6270	6	6	6	0.00
06/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	3434	4	3	4	0.00
06/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	3464	4	3	4	0.00
06/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	3405	3	3	3	0.00
06/06/2024	2040 On 06-February-25			Bond Future	13.30	72.5148	72.6356	72.5148	14.00
06/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2485	2	2	2	0.00
06/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	4274	4	4	4	0.00
06/06/2024	2040 On 08-May-25			Bond Future	13.46	74.1052	74.2288	74.1052	3,900.00
06/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2168	2	2	2	0.00
06/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2405	2	2	2	15,000.00
06/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4198	4	4	4	7,500.00
06/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4012	4	4	4	7,500.00
06/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	4009	4	4	4	0.00
06/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	6035	6	6	6	0.00
06/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	6439	7	6	7	0.00
06/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	4166	4	4	4	0.00
06/06/2024	2040 On 07-August-25			Bond Future	13.65	71.1524	71.2789	71.1524	0.00
06/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	3703	4	4	4	0.00
06/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	5446	6	5	6	0.00
06/06/2024	2044 On 01-August-24			Bond Future	13.05	69.8966	69.9849	69.8966	120,876.00
06/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	261	0	0	0	0.00
06/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	270	0	0	0	0.00
06/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	253	0	0	0	0.00
06/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	1490	1	1	1	0.00
06/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2218	2	2	2	0.00
06/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	1198	1	1	1	15,000.00
06/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1761	2	2	2	5,000.00
06/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	4480	5	4	5	0.00
06/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	4382	4	4	4	0.00
06/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	4431	5	4	5	0.00
06/06/2024	2044 On 07-November-24			Bond Future	13.20	71.5461	71.6367	71.5461	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
06/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	1930	2	2	2	0.00
06/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	1906	2	2	2	0.00
06/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	1954	2	2	2	0.00
06/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	3392	3	3	3	0.00
06/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	3450	4	3	4	0.00
06/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	3421	3	3	3	0.00
06/06/2024	2044 On 06-February-25			Bond Future	13.34	68.7317	68.8244	68.7317	0.00
06/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	2588	3	3	3	0.00
06/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	4223	4	4	4	0.00
06/06/2024	2044 On 08-May-25			Bond Future	13.49	70.2391	70.3339	70.2391	0.00
06/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2304	2	2	2	0.00
06/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	6295	6	6	6	0.00
06/06/2024	2044 On 07-August-25			Bond Future	13.67	67.3300	67.4272	67.3300	0.00
06/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	3713	4	4	4	0.00
06/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	5324	5	5	5	0.00
06/06/2024	2046 On 01-August-24			Bond Future	113.49	113.3838	113.4878	113.3838	12,498.00
06/06/2024	2046 On 07-November-24			Bond Future	113.99	113.8822	113.9888	113.8822	4,862.00
06/06/2024	2046 On 06-February-25			Bond Future	116.52	116.4114	116.5207	116.4114	0.00
06/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2511	2	3	2	0.00
06/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
06/06/2024	2046 On 08-May-25			Bond Future	116.84	116.7333	116.8448	116.7333	0.00
06/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5125	5	5	5	0.00
06/06/2024	2046 On 07-August-25			Bond Future	119.34	119.2212	119.3357	119.2212	0.00
06/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	646	1	1	1	0.00
06/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/06/2024	2050 On 01-August-24			Bond Future	111.94	112.2079	111.9449	112.2079	11,361.00
06/06/2024	2050 On 07-November-24			Bond Future	114.62	114.8857	114.6166	114.8857	4,091.00
06/06/2024	2050 On 06-February-25			Bond Future	114.79	115.0698	114.7948	115.0698	0.00
06/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	805	1	1	1	0.00
06/06/2024	2050 On 08-May-25			Bond Future	117.34	117.6225	117.3416	117.6225	0.00
06/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3818	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
06/06/2024	2050 On 07-August-25			Bond Future	117.42	117.7076	117.4207	117.7076	0.00
06/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
06/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2469	2	2	2	0.00
06/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	AL37 On 01-August-24			Index Future	953.45	951.5780	953.4500	951.5780	0.00
06/06/2024	AL37 On 07-November-24			Index Future	975.96	974.0380	975.9550	974.0380	0.00
06/06/2024	AL37 On 06-February-25			Index Future	997.41	995.4500	997.4110	995.4500	0.00
06/06/2024	AL37 On 08-May-25			Index Future	1019.33	1017.3240	1019.3300	1017.3240	0.00
06/06/2024	AL37 On 07-August-25			Index Future	1040.88	1038.8260	1040.8790	1038.8260	0.00
06/06/2024	AL7T On 01-August-24			Index Future	1096.63	1095.2730	1096.6300	1095.2730	0.00
06/06/2024	AL7T On 07-November-24			Index Future	1122.52	1121.1240	1122.5150	1121.1240	0.00
06/06/2024	AL7T On 06-February-25			Index Future	1147.19	1145.7700	1147.1930	1145.7700	0.00
06/06/2024	AL7T On 08-May-25			Index Future	1172.40	1170.9460	1172.4030	1170.9460	0.00
06/06/2024	AL7T On 07-August-25			Index Future	1197.19	1195.6960	1197.1880	1195.6960	0.00
06/06/2024	ALBI On 01-August-24			Index Future	955.92	954.4600	955.9220	954.4600	126.00
06/06/2024	ALBI On 07-November-24			Index Future	978.49	976.9880	978.4850	976.9880	16.00
06/06/2024	ALBI On 06-February-25			Index Future	1000.00	998.4650	999.9970	998.4650	0.00
06/06/2024	ALBI On 08-May-25			Index Future	1021.97	1020.4050	1021.9720	1020.4050	0.00
06/06/2024	ALBI On 07-August-25			Index Future	1043.58	1041.9720	1043.5770	1041.9720	0.00
06/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	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
06/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	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
06/06/2024	ES33 On 01-August-24			Bond Future	13.17	73.2607	73.3533	73.2607	0.00
06/06/2024	ES33 On 07-November-24			Bond Future	13.36	71.2059	71.3008	71.2059	0.00
06/06/2024	ES33 On 06-February-25			Bond Future	13.55	72.7869	72.8841	72.7869	0.00
06/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
06/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	848	1	1	1	0.00
06/06/2024	ES33 On 08-May-25			Bond Future	13.76	70.5960	70.6956	70.5960	0.00
06/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
06/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4076	4	4	4	0.00
06/06/2024	ES33 On 07-August-25			Bond Future	13.98	72.0968	72.1988	72.0968	0.00
06/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
06/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	1606	2	2	2	0.00
06/06/2024	ES42 On 01-August-24			Bond Future	13.54	68.7086	68.7904	68.7086	0.00
06/06/2024	ES42 On 07-November-24			Bond Future	13.71	66.0795	66.1634	66.0795	0.00
06/06/2024	ES42 On 06-February-25			Bond Future	13.87	67.5463	67.6321	67.5463	0.00
06/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
06/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	761	1	1	1	0.00
06/06/2024	ES42 On 08-May-25			Bond Future	14.05	64.7748	64.8628	64.7748	0.00
06/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
06/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3768	4	4	4	0.00
06/06/2024	ES42 On 07-August-25			Bond Future	14.24	66.1489	66.2390	66.1489	0.00
06/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
06/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	2033	2	2	2	0.00
06/06/2024	GOVI On 01-August-24			GOVI	941.80	940.3170	941.7980	940.3170	724.00
06/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	15720	3	2	3	0.00
06/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	15820	3	2	3	0.00
06/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	15920	3	2	3	0.00
06/06/2024	GOVI On 07-November-24			GOVI	964.03	962.5110	964.0280	962.5110	0.00
06/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	152280	14	15	14	0.00
06/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	152480	14	15	14	0.00
06/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	152380	14	15	14	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
06/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 06-February-25			GOVI	985.22	983.6700	985.2220	983.6700	0.00
06/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	132220	12	13	12	0.00
06/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 08-May-25			GOVI	1006.87	1005.2840	1006.8730	1005.2840	0.00
06/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
06/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	151270	17	15	17	0.00
06/06/2024	GOVI On 07-August-25			GOVI	1028.16	1026.5320	1028.1590	1026.5320	0.00
06/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	171590	16	17	16	0.00
06/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
06/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2024	IGOV On 01-August-24			Index Future	349.61	349.1670	349.6100	349.1670	587.00
06/06/2024	IGOV On 07-November-24			Index Future	357.95	357.5000	357.9530	357.5000	16.00
06/06/2024	IGOV On 06-February-25			Index Future	365.91	365.4410	365.9050	365.4410	0.00
06/06/2024	IGOV On 08-May-25			Index Future	374.03	373.5520	374.0270	373.5520	0.00
06/06/2024	IGOV On 07-August-25			Index Future	382.01	381.5270	382.0140	381.5270	0.00
06/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/06/2024	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
06/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
06/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
06/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
06/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
06/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
06/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
06/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
06/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
06/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/06/2024	R035 On 01-August-24			Bond Future	12.38	83.3958	83.4795	83.3958	61,673.00
06/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	426	0	0	0	0.00
06/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	414	0	0	0	0.00
06/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	438	0	0	0	0.00
06/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	3847	4	4	4	0.00
06/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	3733	4	4	4	0.00
06/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	4429	4	4	4	0.00
06/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	4311	4	4	4	0.00
06/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	1870	2	2	2	0.00
06/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	1727	2	2	2	0.00
06/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1102	1	1	1	5,100.00
06/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	1368	1	1	1	5,100.00
06/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	1265	1	1	1	2,740.00
06/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	374	0	0	0	8,000.00
06/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	354	0	0	0	0.00
06/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1988	2	2	2	0.00
06/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	494	1	0	1	7,500.00
06/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	468	0	0	0	8,650.00
06/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	3321	3	3	3	0.00
06/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	3402	3	3	3	0.00
06/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	3361	3	3	3	0.00
06/06/2024	R035 On 07-November-24			Bond Future	12.53	80.8485	80.9343	80.8485	84,386.00
06/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	1656	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
06/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	1677	2	2	2	0.00
06/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	1635	2	2	2	0.00
06/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	4610	5	5	5	0.00
06/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	1699	2	2	2	1,000.00
06/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1313	1	1	1	1,000.00
06/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	3318	3	3	3	0.00
06/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	3404	3	3	3	0.00
06/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	3347	3	3	3	0.00
06/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	3375	3	3	3	0.00
06/06/2024	R035 On 06-February-25			Bond Future	12.68	82.6251	82.7129	82.6251	0.00
06/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2507	2	3	2	0.00
06/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3815	4	4	4	0.00
06/06/2024	R035 On 08-May-25			Bond Future	12.84	79.9210	80.0109	79.9210	0.00
06/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1615	2	2	2	0.00
06/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5191	5	5	5	0.00
06/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3465	3	3	3	0.00
06/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1175	1	1	1	400.00
06/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	4100	4	4	4	400.00
06/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7931	8	8	8	0.00
06/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2857	3	3	3	400.00
06/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6731	7	7	7	0.00
06/06/2024	R035 On 07-August-25			Bond Future	13.02	81.6034	81.6956	81.6034	0.00
06/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3389	3	3	3	0.00
06/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	5065	5	5	5	0.00
06/06/2024	R053 On 01-August-24			Bond Future	12.97	93.8821	93.9619	93.8821	0.00
06/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	2887	3	3	3	0.00
06/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	2805	3	3	3	0.00
06/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	2846	3	3	3	0.00
06/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1682	2	2	2	0.00
06/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1708	2	2	2	0.00
06/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1656	2	2	2	0.00
06/06/2024	R053 On 07-November-24			Bond Future	13.11	90.2251	90.3069	90.2251	0.00
06/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	2507	2	3	2	0.00
06/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	2476	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
06/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	2538	3	3	3	0.00
06/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	4594	5	5	5	0.00
06/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	4672	5	5	5	0.00
06/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	4633	5	5	5	0.00
06/06/2024	R053 On 06-February-25			Bond Future	13.25	92.2073	92.2911	92.2073	0.00
06/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	3481	3	3	3	0.00
06/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	5570	6	6	6	0.00
06/06/2024	R053 On 08-May-25			Bond Future	13.40	88.3575	88.4433	88.3575	0.00
06/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	2988	3	3	3	0.00
06/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	8112	8	8	8	0.00
06/06/2024	R053 On 07-August-25			Bond Future	13.56	90.2146	90.3027	90.2146	0.00
06/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	4711	5	5	5	0.00
06/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	7242	7	7	7	0.00
06/06/2024	R186 On 01-August-24			Bond Future	9.26	103.8024	103.8958	103.8024	84,411.00
06/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	26	0	0	0	0.00
06/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	28	0	0	0	0.00
06/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	24	0	0	0	0.00
06/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1258	1	1	1	0.00
06/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1218	1	1	1	0.00
06/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1238	1	1	1	0.00
06/06/2024	R186 On 07-November-24			Bond Future	9.31	106.2524	106.3481	106.2524	23,884.00
06/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	535	0	1	0	0.00
06/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	545	1	1	1	0.00
06/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	525	0	1	0	0.00
06/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	861	1	1	1	0.00
06/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	843	1	1	1	0.00
06/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	852	1	1	1	0.00
06/06/2024	R186 On 06-February-25			Bond Future	9.37	103.2712	103.3693	103.2712	0.00
06/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	536	1	1	1	0.00
06/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	1106	1	1	1	0.00
06/06/2024	R186 On 08-May-25			Bond Future	9.45	105.5379	105.6385	105.5379	0.00
06/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	235	0	0	0	0.00
06/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1694	2	2	2	0.00
06/06/2024	R186 On 07-August-25			Bond Future	9.63	102.4460	102.5494	102.4460	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
06/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	889	1	1	1	0.00
06/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	567	1	1	1	1,983.00
06/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1372	1	1	1	0.00
06/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	598	1	1	1	1,983.00
06/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	1085	1	1	1	0.00
06/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	827	1	1	1	0.00
06/06/2024	R202 On 01-August-24			Bond Future	257.77	256.9150	257.7658	256.9150	481.00
06/06/2024	R202 On 07-November-24			Bond Future	263.92	263.0461	263.9175	263.0461	460.00
06/06/2024	R202 On 06-February-25			Bond Future	264.54	263.6539	264.5449	263.6539	0.00
06/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
06/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	2245	3	2	3	0.00
06/06/2024	R202 On 08-May-25			Bond Future	270.41	269.5035	270.4148	269.5035	0.00
06/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
06/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	1895	3	2	3	0.00
06/06/2024	R202 On 07-August-25			Bond Future	270.82	269.8921	270.8232	269.8921	0.00
06/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
06/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	777	2	1	2	0.00
06/06/2024	R209 On 01-August-24			Bond Future	12.46	64.4350	64.5307	64.4350	11,327.00
06/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	292	0	0	0	0.00
06/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	283	0	0	0	0.00
06/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	301	0	0	0	0.00
06/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	3272	3	3	3	0.00
06/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	3347	3	3	3	0.00
06/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	3309	3	3	3	0.00
06/06/2024	R209 On 07-November-24			Bond Future	12.59	62.7984	62.8964	62.7984	5,237.00
06/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1421	1	1	1	0.00
06/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1402	1	1	1	0.00
06/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1439	1	1	1	0.00
06/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	3030	3	3	3	0.00
06/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	3082	3	3	3	0.00
06/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	3056	3	3	3	0.00
06/06/2024	R209 On 06-February-25			Bond Future	12.73	64.1782	64.2785	64.1782	0.00
06/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2195	2	2	2	0.00
06/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	3424	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
06/06/2024	R209 On 08-May-25			Bond Future	12.87	62.4293	62.5320	62.4293	0.00
06/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1546	2	2	2	0.00
06/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5794	6	6	6	0.00
06/06/2024	R209 On 07-August-25			Bond Future	13.03	63.7432	63.8483	63.7432	0.00
06/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3068	3	3	3	0.00
06/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4498	5	4	5	0.00
06/06/2024	R210 On 01-August-24			Bond Future	239.03	238.8298	239.0344	238.8298	1,448.00
06/06/2024	R210 On 07-November-24			Bond Future	241.39	241.1829	241.3926	241.1829	0.00
06/06/2024	R210 On 06-February-25			Bond Future	246.75	246.5398	246.7546	246.5398	0.00
06/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7145	7	7	7	0.00
06/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/06/2024	R210 On 08-May-25			Bond Future	248.80	248.5827	248.8025	248.5827	0.00
06/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	772	1	1	1	0.00
06/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
06/06/2024	R210 On 07-August-25			Bond Future	254.11	253.8833	254.1088	253.8833	0.00
06/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5669	5	6	5	0.00
06/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
06/06/2024	R213 On 01-August-24			Bond Future	11.20	83.6870	83.8565	83.6870	24,579.00
06/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	593	1	1	1	0.00
06/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	608	1	1	1	0.00
06/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	579	1	1	1	0.00
06/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1942	2	2	2	0.00
06/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1890	2	2	2	0.00
06/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1916	2	2	2	0.00
06/06/2024	R213 On 07-November-24			Bond Future	11.33	82.1006	82.2742	82.1006	52,707.00
06/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1673	2	2	2	0.00
06/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1693	2	2	2	0.00
06/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1654	2	2	2	0.00
06/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	2107	2	2	2	0.00
06/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	2068	2	2	2	0.00
06/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	2087	2	2	2	0.00
06/06/2024	R213 On 06-February-25			Bond Future	11.46	83.9048	84.0824	83.9048	0.00
06/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2100	2	2	2	0.00
06/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2514	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
06/06/2024	R213 On 08-May-25			Bond Future	11.60	82.1836	82.3654	82.1836	0.00
06/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1073	1	1	1	0.00
06/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	5098	5	5	5	0.00
06/06/2024	R213 On 07-August-25			Bond Future	11.76	83.9154	84.1013	83.9154	0.00
06/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	2803	3	3	3	0.00
06/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	3168	3	3	3	0.00
06/06/2024	R214 On 01-August-24			Bond Future	12.80	59.8112	59.8852	59.8112	15,836.00
06/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	322	0	0	0	0.00
06/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	312	0	0	0	0.00
06/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	331	0	0	0	0.00
06/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	3188	3	3	3	0.00
06/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	3265	3	3	3	0.00
06/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	3226	3	3	3	0.00
06/06/2024	R214 On 07-November-24			Bond Future	12.93	57.9156	57.9915	57.9156	1,770.00
06/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1525	2	2	2	0.00
06/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1506	1	2	1	0.00
06/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1545	2	2	2	0.00
06/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2945	3	3	3	0.00
06/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2996	3	3	3	0.00
06/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2970	3	3	3	0.00
06/06/2024	R214 On 06-February-25			Bond Future	13.07	59.1883	59.2659	59.1883	0.00
06/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2073	2	2	2	0.00
06/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3648	4	4	4	0.00
06/06/2024	R214 On 08-May-25			Bond Future	13.20	57.1787	57.2581	57.1787	0.00
06/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	1852	2	2	2	0.00
06/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	5408	5	5	5	0.00
06/06/2024	R214 On 07-August-25			Bond Future	13.35	58.3822	58.4637	58.3822	0.00
06/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3054	3	3	3	0.00
06/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4677	5	5	5	0.00
06/06/2024	R248 On 01-August-24			Bond Future	12.93	72.9407	73.1393	72.9407	251,493.00
06/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	392	0	0	0	0.00
06/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	404	0	0	0	0.00
06/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	380	0	0	0	0.00
06/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3880	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
06/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3787	4	4	4	0.00
06/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	3833	4	4	4	0.00
06/06/2024	R248 On 07-November-24			Bond Future	13.07	70.2103	70.4135	70.2103	11,427.00
06/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2012	2	2	2	0.00
06/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2036	2	2	2	0.00
06/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	1987	2	2	2	0.00
06/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	3531	4	4	4	0.00
06/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	3472	4	3	4	0.00
06/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	3501	4	4	4	0.00
06/06/2024	R248 On 06-February-25			Bond Future	13.21	71.7530	71.9608	71.7530	10,000.00
06/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2157	2	2	2	0.00
06/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4813	5	5	5	0.00
06/06/2024	R248 On 08-May-25			Bond Future	13.35	68.8736	69.0862	68.8736	0.00
06/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2296	2	2	2	0.00
06/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	6266	6	6	6	0.00
06/06/2024	R248 On 07-August-25			Bond Future	13.51	70.3227	70.5401	70.3227	0.00
06/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	3784	4	4	4	0.00
06/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	5278	5	5	5	0.00
06/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00