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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/08/2024 TO: 05/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	2025 On 01-August-24			Bond Future	180.44	180.4400	180.4400	180.4400	0.00
05/08/2024	2025 On 07-November-24			Bond Future	185.59	185.5982	185.5915	185.5982	9,240.00
05/08/2024	2029 On 01-August-24			Bond Future	130.93	130.9300	130.9300	130.9300	0.00
05/08/2024	2029 On 07-November-24			Bond Future	132.92	132.8640	132.9151	132.8640	8,202.00
05/08/2024	2029 On 06-February-25			Bond Future	135.76	135.7037	135.7565	135.7037	0.00
05/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3357	3	3	3	0.00
05/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2029 On 08-May-25			Bond Future	137.19	137.1350	137.1894	137.1350	0.00
05/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
05/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	661	1	1	1	0.00
05/08/2024	2029 On 07-August-25			Bond Future	140.03	139.9693	140.0253	139.9693	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
05/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2615	3	3	3	0.00
05/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2029 On 06-November-25			Bond Future	141.39	139.7900	141.3898	139.7900	0.00
05/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	1600	0	2	0	0.00
05/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2030 On 01-August-24			Bond Future	10.38	90.3622	90.3622	90.3622	0.00
05/08/2024	2030 On 07-November-24			Bond Future	9.38	97.1082	96.6511	97.1082	163,656.00
05/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5319	6	5	6	0.00
05/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5285	6	5	6	0.00
05/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5353	6	5	6	0.00
05/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3539	4	4	4	600.00
05/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5183	6	5	6	600.00
05/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9305	10	9	10	0.00
05/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	9	0	0	0	600.00
05/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	353	0	0	0	0.00
05/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	146	0	0	0	0.00
05/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	133	0	0	0	0.00
05/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	138	0	0	0	0.00
05/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	135	0	0	0	0.00
05/08/2024	2030 On 06-February-25			Bond Future	9.43	95.1504	94.6841	95.1504	0.00
05/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5041	5	5	5	0.00
05/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	463	0	0	0	0.00
05/08/2024	2030 On 08-May-25			Bond Future	9.49	97.1306	96.6549	97.1306	0.00
05/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3053	3	3	3	0.00
05/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9583	10	10	10	0.00
05/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5000	5	5	5	2,280.00
05/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8351	9	8	9	0.00
05/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3988	4	4	4	1,640.00
05/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	273	0	0	0	1,640.00
05/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1100	1	1	1	0.00
05/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	163	0	0	0	2,280.00
05/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	805	1	1	1	0.00
05/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1496	1	1	1	0.00
05/08/2024	2030 On 07-August-25			Bond Future	9.58	95.1035	94.6185	95.1035	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
05/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5964	6	6	6	0.00
05/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8643	9	9	9	0.00
05/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4362	5	4	5	1,054.00
05/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	380	0	0	0	1,054.00
05/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1327	1	1	1	0.00
05/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	876	1	1	1	0.00
05/08/2024	2030 On 06-November-25			Bond Future	9.68	96.9671	96.4943	96.9671	0.00
05/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2235	2	2	2	0.00
05/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2708	2	3	2	0.00
05/08/2024	2032 On 01-August-24			Bond Future	11.14	88.2387	88.2387	88.2387	0.00
05/08/2024	2032 On 07-November-24			Bond Future	10.22	91.5920	90.9168	91.5920	105,038.00
05/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	5992	7	6	7	0.00
05/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6032	7	6	7	0.00
05/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	5953	7	6	7	0.00
05/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13494	14	13	14	0.00
05/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4553	5	5	5	600.00
05/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6512	7	7	7	600.00
05/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	11894	13	12	13	0.00
05/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6633	7	7	7	1,615.00
05/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2755	3	3	3	0.00
05/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	966	1	1	1	200.00
05/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	436	0	0	0	0.00
05/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	9	0	0	0	600.00
05/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	189	0	0	0	0.00
05/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	3	0	0	0	1,615.00
05/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	180	0	0	0	0.00
05/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	240	0	0	0	0.00
05/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	232	0	0	0	0.00
05/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	236	0	0	0	0.00
05/08/2024	2032 On 06-February-25			Bond Future	10.30	93.5271	92.8380	93.5271	0.00
05/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6860	7	7	7	0.00
05/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	570	0	1	0	0.00
05/08/2024	2032 On 08-May-25			Bond Future	10.39	91.3083	90.6052	91.3083	0.00
05/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4219	5	4	5	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
05/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1918	2	2	2	0.00
05/08/2024	2032 On 07-August-25			Bond Future	10.50	93.1714	92.4544	93.1714	0.00
05/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7659	8	8	8	0.00
05/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1336	1	1	1	0.00
05/08/2024	2032 On 06-November-25			Bond Future	10.62	90.9959	90.1252	90.9959	0.00
05/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3122	4	3	4	0.00
05/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3993	4	4	4	0.00
05/08/2024	2033 On 01-August-24			Bond Future	123.73	123.7300	123.7300	123.7300	0.00
05/08/2024	2033 On 07-November-24			Bond Future	126.63	126.4394	126.6277	126.4394	6,936.00
05/08/2024	2033 On 06-February-25			Bond Future	129.33	129.1420	129.3349	129.1420	0.00
05/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4395	4	4	4	0.00
05/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2033 On 08-May-25			Bond Future	130.53	130.3352	130.5325	130.3352	0.00
05/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
05/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	87	0	0	0	0.00
05/08/2024	2033 On 07-August-25			Bond Future	133.23	133.0291	133.2311	133.0291	0.00
05/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4581	4	5	4	0.00
05/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2033 On 06-November-25			Bond Future	134.36	133.1400	134.3566	133.1400	0.00
05/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1217	0	1	0	0.00
05/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2037 On 01-August-24			Bond Future	12.10	77.2467	77.2467	77.2467	0.00
05/08/2024	2037 On 07-November-24			Bond Future	11.43	84.2133	83.3100	84.2133	186,176.00
05/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	6488	7	6	7	0.00
05/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	6445	7	6	7	0.00
05/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	6532	7	7	7	0.00
05/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	416	0	0	0	0.00
05/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	428	0	0	0	0.00
05/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	422	0	0	0	0.00
05/08/2024	2037 On 06-February-25			Bond Future	11.54	81.7323	80.8102	81.7323	0.00
05/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7272	8	7	8	0.00
05/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	923	1	1	1	0.00
05/08/2024	2037 On 08-May-25			Bond Future	11.65	83.4326	82.4917	83.4326	3,975.00
05/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5490	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	6547	7	7	7	15,000.00
05/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9352	10	9	10	7,500.00
05/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	9543	10	10	10	7,500.00
05/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	1074	1	1	1	0.00
05/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	1113	1	1	1	0.00
05/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1898	2	2	2	0.00
05/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2350	2	2	2	0.00
05/08/2024	2037 On 07-August-25			Bond Future	11.78	80.8743	79.9145	80.8743	0.00
05/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8360	9	8	9	0.00
05/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	2218	2	2	2	0.00
05/08/2024	2037 On 06-November-25			Bond Future	11.92	83.0067	81.4966	83.0067	0.00
05/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	3946	5	4	5	0.00
05/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5456	5	5	5	0.00
05/08/2024	2038 On 01-August-24			Bond Future	136.89	136.8900	136.8900	136.8900	0.00
05/08/2024	2038 On 07-November-24			Bond Future	138.93	139.2485	138.9348	139.2485	3,218.00
05/08/2024	2038 On 06-February-25			Bond Future	139.79	140.1142	139.7943	140.1142	0.00
05/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4564	5	5	5	0.00
05/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2038 On 08-May-25			Bond Future	142.74	143.0648	142.7388	143.0648	0.00
05/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3059	3	3	3	0.00
05/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2038 On 07-August-25			Bond Future	143.54	143.8687	143.5362	143.8687	0.00
05/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3976	4	4	4	0.00
05/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2038 On 06-November-25			Bond Future	146.42	143.8800	146.4218	143.8800	0.00
05/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2542	0	3	0	0.00
05/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2040 On 01-August-24			Bond Future	12.33	77.3708	77.3708	77.3708	0.00
05/08/2024	2040 On 07-November-24			Bond Future	11.69	84.7049	83.5768	84.7049	115,262.00
05/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	6977	8	7	8	0.00
05/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7024	8	7	8	0.00
05/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	6931	8	7	8	0.00
05/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	8374	9	8	9	0.00
05/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	3700	5	4	5	640.00

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05/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	5836	7	6	7	0.00
05/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	648	0	1	0	640.00
05/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	291	0	0	0	640.00
05/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1302	1	1	1	0.00
05/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	458	0	0	0	0.00
05/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	445	0	0	0	0.00
05/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	451	0	0	0	0.00
05/08/2024	2040 On 06-February-25			Bond Future	11.79	81.9837	80.8321	81.9837	14.00
05/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	7536	8	8	8	0.00
05/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1158	2	1	2	780.00
05/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	2867	3	3	3	0.00
05/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	4559	5	5	5	0.00
05/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	2219	2	2	2	780.00
05/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	3431	3	3	3	780.00
05/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	6071	5	6	5	0.00
05/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	1129	1	1	1	0.00
05/08/2024	2040 On 08-May-25			Bond Future	11.91	83.6890	82.5138	83.6890	3,900.00
05/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6343	7	6	7	0.00
05/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	6795	8	7	8	15,000.00
05/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	9739	11	10	11	7,500.00
05/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	9458	10	9	10	7,500.00
05/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1328	1	1	1	0.00
05/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1265	1	1	1	0.00
05/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	2140	2	2	2	0.00
05/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2329	2	2	2	0.00
05/08/2024	2040 On 07-August-25			Bond Future	12.04	80.8851	79.6862	80.8851	0.00
05/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9044	10	9	10	0.00
05/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2380	2	2	2	0.00
05/08/2024	2040 On 06-November-25			Bond Future	12.18	83.1735	81.2631	83.1735	0.00
05/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4136	5	4	5	0.00
05/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	6046	5	6	5	0.00
05/08/2024	2044 On 01-August-24			Bond Future	12.29	74.1545	74.1545	74.1545	0.00
05/08/2024	2044 On 07-November-24			Bond Future	11.78	80.7693	79.5852	80.7693	78,970.00
05/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	6953	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	6907	8	7	8	0.00
05/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	6999	8	7	8	0.00
05/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3068	4	3	4	0.00
05/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4046	5	4	5	0.00
05/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5107	6	5	6	0.00
05/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	880	1	1	1	11,405.00
05/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	1238	1	1	1	9,540.00
05/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1725	1	2	1	13,875.00
05/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	488	0	0	0	0.00
05/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	502	0	1	0	0.00
05/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	495	0	0	0	0.00
05/08/2024	2044 On 06-February-25			Bond Future	11.88	78.0902	76.8814	78.0902	0.00
05/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	7550	9	8	9	0.00
05/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	3575	4	4	4	449.00
05/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	5425	6	5	6	449.00
05/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	10654	12	11	12	0.00
05/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	585	0	1	0	449.00
05/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1810	1	2	1	0.00
05/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2838	2	3	2	0.00
05/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	1127	1	1	1	0.00
05/08/2024	2044 On 08-May-25			Bond Future	11.99	79.7145	78.4808	79.7145	0.00
05/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	6536	7	7	7	0.00
05/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2380	2	2	2	0.00
05/08/2024	2044 On 07-August-25			Bond Future	12.11	76.9547	75.6961	76.9547	0.00
05/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9062	10	9	10	0.00
05/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2404	2	2	2	0.00
05/08/2024	2044 On 06-November-25			Bond Future	12.24	79.2888	77.1938	79.2888	0.00
05/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4189	5	4	5	0.00
05/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	6283	5	6	5	0.00
05/08/2024	2046 On 01-August-24			Bond Future	119.24	119.2400	119.2400	119.2400	0.00
05/08/2024	2046 On 07-November-24			Bond Future	119.23	119.2325	119.2271	119.2325	18,131.00
05/08/2024	2046 On 06-February-25			Bond Future	121.78	121.7807	121.7757	121.7807	0.00
05/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7766	8	8	8	0.00
05/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	2046 On 08-May-25			Bond Future	122.10	122.1027	122.0981	122.1027	0.00
05/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	128	0	0	0	0.00
05/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2046 On 07-August-25			Bond Future	124.62	124.6250	124.6208	124.6250	0.00
05/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5931	6	6	6	0.00
05/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2046 On 06-November-25			Bond Future	124.84	125.4100	124.8433	125.4100	0.00
05/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
05/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	567	0	1	0	0.00
05/08/2024	2050 On 01-August-24			Bond Future	121.94	121.9400	121.9400	121.9400	0.00
05/08/2024	2050 On 07-November-24			Bond Future	121.43	121.0259	121.4311	121.0259	15,424.00
05/08/2024	2050 On 06-February-25			Bond Future	121.67	121.2606	121.6748	121.2606	0.00
05/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6075	6	6	6	0.00
05/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2050 On 08-May-25			Bond Future	124.24	123.8142	124.2376	123.8142	0.00
05/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3078	3	3	3	0.00
05/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2050 On 07-August-25			Bond Future	124.40	123.9721	124.4047	123.9721	0.00
05/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4515	4	5	4	0.00
05/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
05/08/2024	2050 On 06-November-25			Bond Future	126.91	124.4200	126.9052	124.4200	0.00
05/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2485	0	2	0	0.00
05/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
05/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
05/08/2024	AL37 On 07-November-24			Index Future	1035.40	1040.5170	1035.4010	1040.5170	0.00
05/08/2024	AL37 On 06-February-25			Index Future	1057.30	1062.5110	1057.3010	1062.5110	0.00
05/08/2024	AL37 On 08-May-25			Index Future	1079.35	1084.6570	1079.3500	1084.6570	0.00
05/08/2024	AL37 On 07-August-25			Index Future	1101.45	1106.8510	1101.4490	1106.8510	0.00
05/08/2024	AL37 On 06-November-25			Index Future	1123.41	1102.9800	1123.4130	1102.9800	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
05/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
05/08/2024	AL7T On 07-November-24			Index Future	1219.86	1230.2420	1219.8600	1230.2420	0.00
05/08/2024	AL7T On 06-February-25			Index Future	1245.66	1256.2470	1245.6620	1256.2470	0.00
05/08/2024	AL7T On 08-May-25			Index Future	1271.64	1282.4300	1271.6390	1282.4300	0.00
05/08/2024	AL7T On 07-August-25			Index Future	1297.68	1308.6710	1297.6750	1308.6710	0.00
05/08/2024	AL7T On 06-November-25			Index Future	1323.55	1305.4400	1323.5520	1305.4400	0.00
05/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
05/08/2024	ALBI On 07-November-24			Index Future	1053.78	1062.9430	1053.7820	1062.9430	125.00
05/08/2024	ALBI On 06-February-25			Index Future	1076.07	1085.4110	1076.0700	1085.4110	0.00
05/08/2024	ALBI On 08-May-25			Index Future	1098.51	1108.0340	1098.5110	1108.0340	0.00
05/08/2024	ALBI On 07-August-25			Index Future	1121.00	1130.7060	1121.0020	1130.7060	0.00
05/08/2024	ALBI On 06-November-25			Index Future	1143.36	1129.0800	1143.3560	1129.0800	0.00
05/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	ES33 On 01-August-24			Bond Future	12.72	75.2233	75.2233	75.2233	0.00
05/08/2024	ES33 On 07-November-24			Bond Future	11.73	78.9854	78.2711	78.9854	0.00
05/08/2024	ES33 On 06-February-25			Bond Future	11.87	80.6731	79.9439	80.6731	0.00
05/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6212	7	6	7	0.00
05/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
05/08/2024	ES33 On 08-May-25			Bond Future	12.01	78.5691	77.8249	78.5691	0.00
05/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3053	4	3	4	0.00
05/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
05/08/2024	ES33 On 07-August-25			Bond Future	12.17	80.1896	79.4304	80.1896	0.00
05/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5626	6	6	6	0.00
05/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	ES33 On 06-November-25			Bond Future	12.35	78.6502	77.2241	78.6502	0.00
05/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
05/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1426	0	1	0	0.00
05/08/2024	ES42 On 01-August-24			Bond Future	13.16	70.6499	70.6499	70.6499	0.00
05/08/2024	ES42 On 07-November-24			Bond Future	12.17	74.8520	74.0901	74.8520	0.00
05/08/2024	ES42 On 06-February-25			Bond Future	12.28	76.4505	75.6726	76.4505	0.00
05/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7279	8	7	8	0.00
05/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
05/08/2024	ES42 On 08-May-25			Bond Future	12.41	73.7914	72.9975	73.7914	0.00
05/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4367	5	4	5	0.00
05/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
05/08/2024	ES42 On 07-August-25			Bond Future	12.54	75.3110	74.5010	75.3110	0.00
05/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6229	7	6	7	0.00
05/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
05/08/2024	ES42 On 06-November-25			Bond Future	12.69	73.3339	71.7273	73.3339	0.00
05/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
05/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	1607	0	2	0	0.00
05/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
05/08/2024	GOVI On 07-November-24			GOVI	1038.05	1046.9820	1038.0530	1046.9820	686.00
05/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	892530	98	89	98	0.00
05/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	892730	98	89	98	0.00
05/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	892630	98	89	98	0.00
05/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
05/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
05/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
05/08/2024	GOVI On 06-February-25			GOVI	1060.01	1069.1130	1060.0090	1069.1130	0.00
05/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	880090	97	88	97	0.00
05/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
05/08/2024	GOVI On 08-May-25			GOVI	1082.11	1091.3960	1082.1140	1091.3960	0.00
05/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	601140	69	60	69	0.00
05/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
05/08/2024	GOVI On 07-August-25			GOVI	1104.27	1113.7280	1104.2700	1113.7280	0.00
05/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	932700	103	93	103	0.00
05/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	GOVI On 06-November-25			GOVI	1126.29	1112.0100	1126.2900	1112.0100	0.00
05/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	142900	0	14	0	0.00
05/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
05/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
05/08/2024	IGOV On 07-November-24			Index Future	368.64	368.4350	368.6430	368.4350	596.00
05/08/2024	IGOV On 06-February-25			Index Future	376.53	376.3100	376.5280	376.3100	0.00
05/08/2024	IGOV On 08-May-25			Index Future	384.47	384.2390	384.4660	384.2390	0.00
05/08/2024	IGOV On 07-August-25			Index Future	392.42	392.1860	392.4220	392.1860	0.00
05/08/2024	IGOV On 06-November-25			Index Future	400.33	391.7600	400.3300	391.7600	0.00
05/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
05/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
05/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
05/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
05/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
05/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
05/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
05/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
05/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	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
05/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/08/2024	R035 On 01-August-24			Bond Future	11.80	86.4149	86.4149	86.4149	0.00
05/08/2024	R035 On 07-November-24			Bond Future	11.03	89.6030	88.7100	89.6030	127,157.00
05/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	6454	7	6	7	0.00
05/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	6498	7	6	7	0.00
05/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	6410	7	6	7	0.00
05/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11132	12	11	12	0.00
05/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	6541	7	7	7	1,000.00
05/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	59	0	0	0	1,000.00
05/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	385	0	0	0	0.00
05/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	403	0	0	0	0.00
05/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	391	0	0	0	0.00
05/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	397	0	0	0	0.00
05/08/2024	R035 On 06-February-25			Bond Future	11.13	91.4965	90.5851	91.4965	0.00
05/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7403	8	7	8	0.00
05/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	839	1	1	1	0.00
05/08/2024	R035 On 08-May-25			Bond Future	11.23	88.8875	87.9575	88.8875	0.00
05/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5174	6	5	6	0.00
05/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4138	5	4	5	400.00
05/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	8508	9	9	9	0.00
05/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	10962	12	11	12	0.00
05/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	682	1	1	1	400.00
05/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1196	1	1	1	400.00
05/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2947	3	3	3	0.00
05/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2343	2	2	2	0.00
05/08/2024	R035 On 07-August-25			Bond Future	11.35	90.7018	89.7532	90.7018	0.00
05/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8401	9	8	9	0.00
05/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	2020	2	2	2	0.00
05/08/2024	R035 On 06-November-25			Bond Future	11.49	88.5110	87.0237	88.5110	0.00
05/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3741	4	4	4	0.00
05/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	5228	4	5	4	0.00
05/08/2024	R053 On 01-August-24			Bond Future	13.14	92.7977	92.7977	92.7977	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
05/08/2024	R053 On 07-November-24			Bond Future	11.68	102.4719	100.8852	102.4719	3,638.00
05/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	9163	11	9	11	0.00
05/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	9104	11	9	11	0.00
05/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	9223	11	9	11	0.00
05/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	701	1	1	1	0.00
05/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	721	1	1	1	0.00
05/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	711	1	1	1	0.00
05/08/2024	R053 On 06-February-25			Bond Future	11.78	104.6365	103.0167	104.6365	0.00
05/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	10183	12	10	12	0.00
05/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1547	1	2	1	0.00
05/08/2024	R053 On 08-May-25			Bond Future	11.88	100.9440	99.2910	100.9440	0.00
05/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	8874	10	9	10	0.00
05/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	3150	3	3	3	0.00
05/08/2024	R053 On 07-August-25			Bond Future	11.99	103.0022	101.3157	103.0022	0.00
05/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	11518	13	12	13	0.00
05/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	3036	3	3	3	0.00
05/08/2024	R053 On 06-November-25			Bond Future	12.11	100.2143	97.4566	100.2143	0.00
05/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5369	7	5	7	0.00
05/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	8127	7	8	7	0.00
05/08/2024	R186 On 01-August-24			Bond Future	8.69	105.1079	105.1079	105.1079	0.00
05/08/2024	R186 On 07-November-24			Bond Future	8.21	108.5440	108.4537	108.5440	128,874.00
05/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1895	2	2	2	0.00
05/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1911	2	2	2	0.00
05/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1878	2	2	2	0.00
05/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	108	0	0	0	0.00
05/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	103	0	0	0	0.00
05/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	106	0	0	0	0.00
05/08/2024	R186 On 06-February-25			Bond Future	8.16	105.5237	105.4319	105.5237	0.00
05/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1774	2	2	2	0.00
05/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	281	0	0	0	0.00
05/08/2024	R186 On 08-May-25			Bond Future	8.12	107.7200	107.6268	107.7200	0.00
05/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1086	1	1	1	0.00
05/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	558	1	1	1	0.00
05/08/2024	R186 On 07-August-25			Bond Future	8.09	104.6059	104.5113	104.6059	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
05/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2157	2	2	2	0.00
05/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2795	3	3	3	0.00
05/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1681	2	2	2	1,983.00
05/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	58	0	0	0	1,983.00
05/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	237	0	0	0	0.00
05/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	132	0	0	0	0.00
05/08/2024	R186 On 06-November-25			Bond Future	8.10	106.5509	106.5832	106.5509	0.00
05/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	669	1	1	1	0.00
05/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	636	1	1	1	0.00
05/08/2024	R202 On 01-August-24			Bond Future	265.26	265.2600	265.2600	265.2600	0.00
05/08/2024	R202 On 07-November-24			Bond Future	269.22	269.0248	269.2205	269.0248	1,076.00
05/08/2024	R202 On 06-February-25			Bond Future	269.77	269.5725	269.7737	269.5725	0.00
05/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2984	3	3	3	0.00
05/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
05/08/2024	R202 On 08-May-25			Bond Future	275.46	275.2499	275.4564	275.2499	0.00
05/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3146	3	3	3	0.00
05/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
05/08/2024	R202 On 07-August-25			Bond Future	275.84	275.6284	275.8397	275.6284	0.00
05/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4240	4	4	4	0.00
05/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
05/08/2024	R202 On 06-November-25			Bond Future	281.39	275.6400	281.3850	275.6400	0.00
05/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5745	0	6	0	0.00
05/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
05/08/2024	R209 On 01-August-24			Bond Future	11.79	67.5484	67.5484	67.5484	0.00
05/08/2024	R209 On 07-November-24			Bond Future	11.12	70.4637	69.6903	70.4637	15,780.00
05/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5546	6	6	6	0.00
05/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5508	6	6	6	0.00
05/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5585	6	6	6	0.00
05/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	382	0	0	0	0.00
05/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	394	0	0	0	0.00
05/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	388	0	0	0	0.00
05/08/2024	R209 On 06-February-25			Bond Future	11.21	71.9524	71.1629	71.9524	0.00
05/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6447	7	6	7	0.00
05/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	792	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	R209 On 08-May-25			Bond Future	11.31	70.2944	69.4887	70.2944	0.00
05/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	4772	5	5	5	0.00
05/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	2063	2	2	2	0.00
05/08/2024	R209 On 07-August-25			Bond Future	11.42	71.7288	70.9070	71.7288	0.00
05/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7485	8	7	8	0.00
05/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1856	2	2	2	0.00
05/08/2024	R209 On 06-November-25			Bond Future	11.54	70.4292	69.1598	70.4292	0.00
05/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3457	4	3	4	0.00
05/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4726	4	5	4	0.00
05/08/2024	R210 On 01-August-24			Bond Future	238.98	238.9800	238.9800	238.9800	0.00
05/08/2024	R210 On 07-November-24			Bond Future	240.60	240.4491	240.6013	240.4491	1,415.00
05/08/2024	R210 On 06-February-25			Bond Future	245.74	245.5881	245.7446	245.5881	0.00
05/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	6135	6	6	6	0.00
05/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
05/08/2024	R210 On 08-May-25			Bond Future	247.52	247.3612	247.5218	247.3612	0.00
05/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
05/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	508	1	1	1	0.00
05/08/2024	R210 On 07-August-25			Bond Future	252.64	252.4725	252.6374	252.4725	0.00
05/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4197	4	4	4	0.00
05/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
05/08/2024	R210 On 06-November-25			Bond Future	254.26	252.1400	254.2581	252.1400	0.00
05/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	2118	0	2	0	0.00
05/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
05/08/2024	R213 On 01-August-24			Bond Future	10.87	85.1789	85.1789	85.1789	0.00
05/08/2024	R213 On 07-November-24			Bond Future	9.85	88.7465	88.2347	88.7465	75,185.00
05/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5706	6	6	6	0.00
05/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5743	6	6	6	0.00
05/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5670	6	6	6	0.00
05/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	163	0	0	0	0.00
05/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	157	0	0	0	0.00
05/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	160	0	0	0	0.00
05/08/2024	R213 On 06-February-25			Bond Future	9.92	90.6220	90.0998	90.6220	0.00
05/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6056	7	6	7	0.00
05/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	452	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2024	R213 On 08-May-25			Bond Future	10.00	88.9488	88.4161	88.9488	0.00
05/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3671	4	4	4	0.00
05/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1645	1	2	1	0.00
05/08/2024	R213 On 07-August-25			Bond Future	10.09	90.7653	90.2221	90.7653	0.00
05/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6818	7	7	7	0.00
05/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1063	1	1	1	0.00
05/08/2024	R213 On 06-November-25			Bond Future	10.22	89.0696	88.4566	89.0696	0.00
05/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2678	3	3	3	0.00
05/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3291	3	3	3	0.00
05/08/2024	R214 On 01-August-24			Bond Future	12.17	62.7898	62.7898	62.7898	0.00
05/08/2024	R214 On 07-November-24			Bond Future	11.55	65.5633	64.5924	65.5633	21,222.00
05/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	5633	6	6	6	0.00
05/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	5594	6	6	6	0.00
05/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	5555	6	6	6	0.00
05/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	444	0	0	0	0.00
05/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	438	0	0	0	0.00
05/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	432	0	0	0	0.00
05/08/2024	R214 On 06-February-25			Bond Future	11.64	66.9488	65.9576	66.9488	0.00
05/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6102	7	6	7	0.00
05/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	2943	4	3	4	554.00
05/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	9431	10	9	10	0.00
05/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4508	5	5	5	554.00
05/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2393	2	2	2	0.00
05/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	403	0	0	0	554.00
05/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1513	1	2	1	0.00
05/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	985	1	1	1	0.00
05/08/2024	R214 On 08-May-25			Bond Future	11.74	65.0367	64.0251	65.0367	0.00
05/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5262	6	5	6	0.00
05/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	2051	2	2	2	0.00
05/08/2024	R214 On 07-August-25			Bond Future	11.84	66.3642	65.3322	66.3642	0.00
05/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7392	8	7	8	0.00
05/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	2147	2	2	2	0.00
05/08/2024	R214 On 06-November-25			Bond Future	11.96	64.9323	63.3251	64.9323	0.00
05/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3551	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
05/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	5158	4	5	4	0.00
05/08/2024	R248 On 01-August-24			Bond Future	12.31	76.5806	76.5806	76.5806	0.00
05/08/2024	R248 On 07-November-24			Bond Future	11.66	79.7583	78.5263	79.7583	250,820.00
05/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7160	8	7	8	0.00
05/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7065	8	7	8	0.00
05/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7113	8	7	8	0.00
05/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	489	0	0	0	0.00
05/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	496	0	0	0	0.00
05/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	482	0	0	0	0.00
05/08/2024	R248 On 06-February-25			Bond Future	11.76	81.4437	80.1860	81.4437	10,000.00
05/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	6990	8	7	8	0.00
05/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1420	1	1	1	0.00
05/08/2024	R248 On 08-May-25			Bond Future	11.86	78.6887	77.4052	78.6887	0.00
05/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	6801	8	7	8	0.00
05/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2452	2	2	2	0.00
05/08/2024	R248 On 07-August-25			Bond Future	11.97	80.2945	78.9851	80.2945	0.00
05/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9264	10	9	10	0.00
05/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2313	2	2	2	0.00
05/08/2024	R248 On 06-November-25			Bond Future	12.09	78.2422	76.1046	78.2422	0.00
05/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4256	5	4	5	0.00
05/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	6394	5	6	5	0.00
05/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00