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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/08/2024 TO: 06/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	2025 On 01-August-24			Bond Future	180.44	180.4400	180.4400	180.4400	0.00
06/08/2024	2025 On 07-November-24			Bond Future	185.49	185.5915	185.4879	185.5915	9,240.00
06/08/2024	2029 On 01-August-24			Bond Future	130.93	130.9300	130.9300	130.9300	0.00
06/08/2024	2029 On 07-November-24			Bond Future	132.89	132.9151	132.8872	132.9151	8,202.00
06/08/2024	2029 On 06-February-25			Bond Future	135.73	135.7565	135.7305	135.7565	0.00
06/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3330	3	3	3	0.00
06/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2029 On 08-May-25			Bond Future	137.17	137.1894	137.1656	137.1894	0.00
06/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
06/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	684	1	1	1	0.00
06/08/2024	2029 On 07-August-25			Bond Future	140.00	140.0253	140.0034	140.0253	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
06/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2593	3	3	3	0.00
06/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2029 On 06-November-25			Bond Future	141.37	141.3898	141.3720	141.3898	0.00
06/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	1582	2	2	2	0.00
06/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2030 On 01-August-24			Bond Future	10.38	90.3622	90.3622	90.3622	0.00
06/08/2024	2030 On 07-November-24			Bond Future	9.39	96.6511	96.5954	96.6511	163,656.00
06/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5265	5	5	5	0.00
06/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5231	5	5	5	0.00
06/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5299	5	5	5	0.00
06/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3488	4	3	4	600.00
06/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5129	5	5	5	600.00
06/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9249	9	9	9	0.00
06/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	9	0	0	0	600.00
06/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	358	0	0	0	0.00
06/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	147	0	0	0	0.00
06/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	134	0	0	0	0.00
06/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	139	0	0	0	0.00
06/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	137	0	0	0	0.00
06/08/2024	2030 On 06-February-25			Bond Future	9.44	94.6841	94.6289	94.6841	0.00
06/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	4992	5	5	5	0.00
06/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	469	0	0	0	0.00
06/08/2024	2030 On 08-May-25			Bond Future	9.51	96.6549	96.6002	96.6549	0.00
06/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3015	3	3	3	0.00
06/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9531	10	10	10	0.00
06/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4955	5	5	5	2,280.00
06/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8299	8	8	8	0.00
06/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3946	4	4	4	1,640.00
06/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	276	0	0	0	1,640.00
06/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1112	1	1	1	0.00
06/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	164	0	0	0	2,280.00
06/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	815	1	1	1	0.00
06/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1512	1	2	1	0.00
06/08/2024	2030 On 07-August-25			Bond Future	9.60	94.6185	94.5643	94.6185	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
06/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5919	6	6	6	0.00
06/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8593	9	9	9	0.00
06/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4321	4	4	4	1,054.00
06/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	384	0	0	0	1,054.00
06/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1341	1	1	1	0.00
06/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	885	1	1	1	0.00
06/08/2024	2030 On 06-November-25			Bond Future	9.70	96.4943	96.4409	96.4943	0.00
06/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2206	2	2	2	0.00
06/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2733	3	3	3	0.00
06/08/2024	2032 On 01-August-24			Bond Future	11.14	88.2387	88.2387	88.2387	0.00
06/08/2024	2032 On 07-November-24			Bond Future	10.22	90.9168	90.9316	90.9168	103,938.00
06/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6001	6	6	6	0.00
06/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6041	6	6	6	0.00
06/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	5961	6	6	6	0.00
06/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13509	13	14	13	0.00
06/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4559	5	5	5	600.00
06/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6522	7	7	7	600.00
06/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	11909	12	12	12	0.00
06/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6643	7	7	7	1,615.00
06/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2756	3	3	3	0.00
06/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	953	1	1	1	200.00
06/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	427	0	0	0	0.00
06/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	8	0	0	0	600.00
06/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	184	0	0	0	0.00
06/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2	0	0	0	1,615.00
06/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	175	0	0	0	0.00
06/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	234	0	0	0	0.00
06/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	226	0	0	0	0.00
06/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	230	0	0	0	0.00
06/08/2024	2032 On 06-February-25			Bond Future	10.30	92.8380	92.8548	92.8380	0.00
06/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6870	7	7	7	0.00
06/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	563	1	1	1	0.00
06/08/2024	2032 On 08-May-25			Bond Future	10.39	90.6052	90.6240	90.6052	0.00
06/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4226	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
06/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1906	2	2	2	0.00
06/08/2024	2032 On 07-August-25			Bond Future	10.49	92.4544	92.4751	92.4544	0.00
06/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7671	8	8	8	0.00
06/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1327	1	1	1	0.00
06/08/2024	2032 On 06-November-25			Bond Future	10.62	90.1252	90.1482	90.1252	0.00
06/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3129	3	3	3	0.00
06/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3977	4	4	4	0.00
06/08/2024	2033 On 01-August-24			Bond Future	123.73	123.7300	123.7300	123.7300	0.00
06/08/2024	2033 On 07-November-24			Bond Future	126.51	126.6277	126.5067	126.6277	6,936.00
06/08/2024	2033 On 06-February-25			Bond Future	129.21	129.3349	129.2136	129.3349	0.00
06/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4274	4	4	4	0.00
06/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2033 On 08-May-25			Bond Future	130.41	130.5325	130.4115	130.5325	0.00
06/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
06/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	209	0	0	0	0.00
06/08/2024	2033 On 07-August-25			Bond Future	133.11	133.2311	133.1097	133.2311	0.00
06/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4460	5	4	5	0.00
06/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2033 On 06-November-25			Bond Future	134.24	134.3566	134.2371	134.3566	0.00
06/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1097	1	1	1	0.00
06/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2037 On 01-August-24			Bond Future	12.10	77.2467	77.2467	77.2467	0.00
06/08/2024	2037 On 07-November-24			Bond Future	11.41	83.3100	83.4200	83.3100	186,131.00
06/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	6577	6	7	6	0.00
06/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	6533	6	7	6	0.00
06/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	6621	7	7	7	0.00
06/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	394	0	0	0	0.00
06/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	406	0	0	0	0.00
06/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	400	0	0	0	0.00
06/08/2024	2037 On 06-February-25			Bond Future	11.51	80.8102	80.9240	80.8102	0.00
06/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7358	7	7	7	0.00
06/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	895	1	1	1	0.00
06/08/2024	2037 On 08-May-25			Bond Future	11.63	82.4917	82.6092	82.4917	3,975.00
06/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5560	5	6	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
06/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	6624	7	7	7	15,000.00
06/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9443	9	9	9	7,500.00
06/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	9635	10	10	10	7,500.00
06/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	1048	1	1	1	0.00
06/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	1086	1	1	1	0.00
06/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1858	2	2	2	0.00
06/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2303	2	2	2	0.00
06/08/2024	2037 On 07-August-25			Bond Future	11.76	79.9145	80.0359	79.9145	0.00
06/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8443	8	8	8	0.00
06/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	2180	2	2	2	0.00
06/08/2024	2037 On 06-November-25			Bond Future	11.89	81.4966	81.6220	81.4966	0.00
06/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4001	4	4	4	0.00
06/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5386	5	5	5	0.00
06/08/2024	2038 On 01-August-24			Bond Future	136.89	136.8900	136.8900	136.8900	0.00
06/08/2024	2038 On 07-November-24			Bond Future	138.68	138.9348	138.6799	138.9348	3,218.00
06/08/2024	2038 On 06-February-25			Bond Future	139.54	139.7943	139.5369	139.7943	0.00
06/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4307	5	4	5	0.00
06/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2038 On 08-May-25			Bond Future	142.48	142.7388	142.4784	142.7388	0.00
06/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2798	3	3	3	0.00
06/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2038 On 07-August-25			Bond Future	143.28	143.5362	143.2751	143.5362	0.00
06/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3715	4	4	4	0.00
06/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2038 On 06-November-25			Bond Future	146.16	146.4218	146.1580	146.4218	0.00
06/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2278	3	2	3	0.00
06/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2040 On 01-August-24			Bond Future	12.33	77.3708	77.3708	77.3708	0.00
06/08/2024	2040 On 07-November-24			Bond Future	11.68	83.5768	83.6642	83.5768	114,103.00
06/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7046	7	7	7	0.00
06/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7092	7	7	7	0.00
06/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	6999	7	7	7	0.00
06/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	8448	8	8	8	0.00
06/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	3748	4	4	4	640.00

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06/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	5899	6	6	6	0.00
06/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	624	1	1	1	640.00
06/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	277	0	0	0	640.00
06/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1262	1	1	1	0.00
06/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	439	0	0	0	0.00
06/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	426	0	0	0	0.00
06/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	432	0	0	0	0.00
06/08/2024	2040 On 06-February-25			Bond Future	11.78	80.8321	80.9228	80.8321	14.00
06/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	7601	8	8	8	0.00
06/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1176	1	1	1	780.00
06/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	2903	3	3	3	0.00
06/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	4608	5	5	5	0.00
06/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	2177	2	2	2	780.00
06/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	3376	3	3	3	780.00
06/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5998	6	6	6	0.00
06/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	1103	1	1	1	0.00
06/08/2024	2040 On 08-May-25			Bond Future	11.90	82.5138	82.6077	82.5138	3,900.00
06/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6401	6	6	6	0.00
06/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	6854	7	7	7	15,000.00
06/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	9809	10	10	10	7,500.00
06/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	9528	9	10	9	7,500.00
06/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1303	1	1	1	0.00
06/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1241	1	1	1	0.00
06/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	2106	2	2	2	0.00
06/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2292	2	2	2	0.00
06/08/2024	2040 On 07-August-25			Bond Future	12.02	79.6862	79.7835	79.6862	0.00
06/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9109	9	9	9	0.00
06/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2348	2	2	2	0.00
06/08/2024	2040 On 06-November-25			Bond Future	12.16	81.2631	81.3639	81.2631	0.00
06/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4178	4	4	4	0.00
06/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5987	6	6	6	0.00
06/08/2024	2044 On 01-August-24			Bond Future	12.29	74.1545	74.1545	74.1545	0.00
06/08/2024	2044 On 07-November-24			Bond Future	11.76	79.5852	79.7051	79.5852	78,970.00
06/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	7048	7	7	7	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
06/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7002	7	7	7	0.00
06/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	7094	7	7	7	0.00
06/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3129	3	3	3	0.00
06/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4118	4	4	4	0.00
06/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5189	5	5	5	0.00
06/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	843	1	1	1	11,405.00
06/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	1191	1	1	1	9,540.00
06/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1666	2	2	2	13,875.00
06/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	463	0	0	0	0.00
06/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	477	1	0	1	0.00
06/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	470	0	0	0	0.00
06/08/2024	2044 On 06-February-25			Bond Future	11.86	76.8814	77.0052	76.8814	0.00
06/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	7641	8	8	8	0.00
06/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	3636	4	4	4	449.00
06/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	5503	5	6	5	449.00
06/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	10758	11	11	11	0.00
06/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	565	1	1	1	449.00
06/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1763	2	2	2	0.00
06/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2775	3	3	3	0.00
06/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	1095	1	1	1	0.00
06/08/2024	2044 On 08-May-25			Bond Future	11.97	78.4808	78.6086	78.4808	0.00
06/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	6617	7	7	7	0.00
06/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2333	2	2	2	0.00
06/08/2024	2044 On 07-August-25			Bond Future	12.09	75.6961	75.8278	75.6961	0.00
06/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9152	9	9	9	0.00
06/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2363	2	2	2	0.00
06/08/2024	2044 On 06-November-25			Bond Future	12.21	77.1938	77.3296	77.1938	0.00
06/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4247	4	4	4	0.00
06/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	6206	6	6	6	0.00
06/08/2024	2046 On 01-August-24			Bond Future	119.24	119.2400	119.2400	119.2400	0.00
06/08/2024	2046 On 07-November-24			Bond Future	119.11	119.2271	119.1149	119.2271	18,131.00
06/08/2024	2046 On 06-February-25			Bond Future	121.66	121.7757	121.6633	121.7757	0.00
06/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7653	8	8	8	0.00
06/08/2024	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
06/08/2024	2046 On 08-May-25			Bond Future	121.99	122.0981	121.9862	122.0981	0.00
06/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	16	0	0	0	0.00
06/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2046 On 07-August-25			Bond Future	124.51	124.6208	124.5088	124.6208	0.00
06/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5819	6	6	6	0.00
06/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2046 On 06-November-25			Bond Future	124.73	124.8433	124.7344	124.8433	0.00
06/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
06/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	676	1	1	1	0.00
06/08/2024	2050 On 01-August-24			Bond Future	121.94	121.9400	121.9400	121.9400	0.00
06/08/2024	2050 On 07-November-24			Bond Future	121.00	121.4311	120.9985	121.4311	15,424.00
06/08/2024	2050 On 06-February-25			Bond Future	121.24	121.6748	121.2358	121.6748	0.00
06/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5636	6	6	6	0.00
06/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2050 On 08-May-25			Bond Future	123.79	124.2376	123.7913	124.2376	0.00
06/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2631	3	3	3	0.00
06/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2050 On 07-August-25			Bond Future	123.95	124.4047	123.9534	124.4047	0.00
06/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4063	5	4	5	0.00
06/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
06/08/2024	2050 On 06-November-25			Bond Future	126.45	126.9052	126.4472	126.9052	0.00
06/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2027	2	2	2	0.00
06/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
06/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
06/08/2024	AL37 On 07-November-24			Index Future	1034.81	1035.4010	1034.8110	1035.4010	0.00
06/08/2024	AL37 On 06-February-25			Index Future	1056.70	1057.3010	1056.7020	1057.3010	0.00
06/08/2024	AL37 On 08-May-25			Index Future	1078.74	1079.3500	1078.7440	1079.3500	0.00
06/08/2024	AL37 On 07-August-25			Index Future	1100.83	1101.4490	1100.8340	1101.4490	0.00
06/08/2024	AL37 On 06-November-25			Index Future	1122.79	1123.4130	1122.7910	1123.4130	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
06/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
06/08/2024	AL7T On 07-November-24			Index Future	1221.06	1219.8600	1221.0610	1219.8600	0.00
06/08/2024	AL7T On 06-February-25			Index Future	1246.89	1245.6620	1246.8930	1245.6620	0.00
06/08/2024	AL7T On 08-May-25			Index Future	1272.90	1271.6390	1272.9010	1271.6390	0.00
06/08/2024	AL7T On 07-August-25			Index Future	1298.97	1297.6750	1298.9680	1297.6750	0.00
06/08/2024	AL7T On 06-November-25			Index Future	1324.88	1323.5520	1324.8770	1323.5520	0.00
06/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
06/08/2024	ALBI On 07-November-24			Index Future	1054.27	1053.7820	1054.2680	1053.7820	122.00
06/08/2024	ALBI On 06-February-25			Index Future	1076.57	1076.0700	1076.5720	1076.0700	0.00
06/08/2024	ALBI On 08-May-25			Index Future	1099.03	1098.5110	1099.0280	1098.5110	0.00
06/08/2024	ALBI On 07-August-25			Index Future	1121.53	1121.0020	1121.5340	1121.0020	0.00
06/08/2024	ALBI On 06-November-25			Index Future	1143.90	1143.3560	1143.9030	1143.3560	0.00
06/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	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
06/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	ES33 On 01-August-24			Bond Future	12.72	75.2233	75.2233	75.2233	0.00
06/08/2024	ES33 On 07-November-24			Bond Future	11.71	78.2711	78.3664	78.2711	0.00
06/08/2024	ES33 On 06-February-25			Bond Future	11.84	79.9439	80.0428	79.9439	0.00
06/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6311	6	6	6	0.00
06/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
06/08/2024	ES33 On 08-May-25			Bond Future	11.99	77.8249	77.9273	77.8249	0.00
06/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3155	3	3	3	0.00
06/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
06/08/2024	ES33 On 07-August-25			Bond Future	12.14	79.4304	79.5363	79.4304	0.00
06/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5732	6	6	6	0.00
06/08/2024	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
06/08/2024	ES33 On 06-November-25			Bond Future	12.32	77.2241	77.3337	77.2241	0.00
06/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
06/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1317	1	1	1	0.00
06/08/2024	ES42 On 01-August-24			Bond Future	13.16	70.6499	70.6499	70.6499	0.00
06/08/2024	ES42 On 07-November-24			Bond Future	12.15	74.0901	74.2049	74.0901	0.00
06/08/2024	ES42 On 06-February-25			Bond Future	12.26	75.6726	75.7913	75.6726	0.00
06/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7398	7	7	7	0.00
06/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/08/2024	ES42 On 08-May-25			Bond Future	12.39	72.9975	73.1201	72.9975	0.00
06/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4489	4	4	4	0.00
06/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
06/08/2024	ES42 On 07-August-25			Bond Future	12.52	74.5010	74.6275	74.5010	0.00
06/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6355	6	6	6	0.00
06/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
06/08/2024	ES42 On 06-November-25			Bond Future	12.67	71.7273	71.8578	71.7273	0.00
06/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
06/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	1476	2	1	2	0.00
06/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
06/08/2024	GOVI On 07-November-24			GOVI	1038.51	1038.0530	1038.5130	1038.0530	686.00
06/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	897130	89	90	89	0.00
06/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	897330	89	90	89	0.00
06/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	897230	89	90	89	0.00
06/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/08/2024	GOVI On 06-February-25			GOVI	1060.48	1060.0090	1060.4830	1060.0090	0.00
06/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	884830	88	88	88	0.00
06/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/08/2024	GOVI On 08-May-25			GOVI	1082.60	1082.1140	1082.6030	1082.1140	0.00
06/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	606030	60	61	60	0.00
06/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/08/2024	GOVI On 07-August-25			GOVI	1104.77	1104.2700	1104.7730	1104.2700	0.00
06/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	937730	93	94	93	0.00
06/08/2024	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
06/08/2024	GOVI On 06-November-25			GOVI	1126.81	1126.2900	1126.8080	1126.2900	0.00
06/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	148080	14	15	14	0.00
06/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
06/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
06/08/2024	IGOV On 07-November-24			Index Future	368.22	368.6430	368.2210	368.6430	594.00
06/08/2024	IGOV On 06-February-25			Index Future	376.10	376.5280	376.0990	376.5280	0.00
06/08/2024	IGOV On 08-May-25			Index Future	384.03	384.4660	384.0300	384.4660	0.00
06/08/2024	IGOV On 07-August-25			Index Future	391.98	392.4220	391.9780	392.4220	0.00
06/08/2024	IGOV On 06-November-25			Index Future	399.88	400.3300	399.8790	400.3300	0.00
06/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
06/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
06/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
06/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
06/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
06/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
06/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
06/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
06/08/2024	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
06/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/08/2024	R035 On 01-August-24			Bond Future	11.80	86.4149	86.4149	86.4149	0.00
06/08/2024	R035 On 07-November-24			Bond Future	10.99	88.7100	88.9036	88.7100	127,110.00
06/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	6616	6	7	6	0.00
06/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	6660	6	7	6	0.00
06/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	6572	6	7	6	0.00
06/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11319	11	11	11	0.00
06/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	6705	7	7	7	1,000.00
06/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	53	0	0	0	1,000.00
06/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	355	0	0	0	0.00
06/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	372	0	0	0	0.00
06/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	360	0	0	0	0.00
06/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	366	0	0	0	0.00
06/08/2024	R035 On 06-February-25			Bond Future	11.09	90.5851	90.7844	90.5851	0.00
06/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7560	7	8	7	0.00
06/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	797	1	1	1	0.00
06/08/2024	R035 On 08-May-25			Bond Future	11.19	87.9575	88.1625	87.9575	0.00
06/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5300	5	5	5	0.00
06/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4250	4	4	4	400.00
06/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	8666	9	9	9	0.00
06/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11138	11	11	11	0.00
06/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	653	1	1	1	400.00
06/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1150	1	1	1	400.00
06/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2855	3	3	3	0.00
06/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2265	2	2	2	0.00
06/08/2024	R035 On 07-August-25			Bond Future	11.31	89.7532	89.9640	89.7532	0.00
06/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8552	8	9	8	0.00
06/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1959	2	2	2	0.00
06/08/2024	R035 On 06-November-25			Bond Future	11.45	87.0237	87.2405	87.0237	0.00
06/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3839	4	4	4	0.00
06/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	5109	5	5	5	0.00
06/08/2024	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
06/08/2024	R053 On 07-November-24			Bond Future	11.67	100.8852	101.0028	100.8852	3,638.00
06/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	9253	9	9	9	0.00
06/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	9193	9	9	9	0.00
06/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	9313	9	9	9	0.00
06/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	673	1	1	1	0.00
06/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	692	1	1	1	0.00
06/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	683	1	1	1	0.00
06/08/2024	R053 On 06-February-25			Bond Future	11.76	103.0167	103.1387	103.0167	0.00
06/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	10270	10	10	10	0.00
06/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1512	2	2	2	0.00
06/08/2024	R053 On 08-May-25			Bond Future	11.86	99.2910	99.4173	99.2910	0.00
06/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	8951	9	9	9	0.00
06/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	3101	3	3	3	0.00
06/08/2024	R053 On 07-August-25			Bond Future	11.97	101.3157	101.4465	101.3157	0.00
06/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	11606	12	12	12	0.00
06/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2993	3	3	3	0.00
06/08/2024	R053 On 06-November-25			Bond Future	12.09	97.4566	97.5919	97.4566	0.00
06/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5426	5	5	5	0.00
06/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	8048	8	8	8	0.00
06/08/2024	R186 On 01-August-24			Bond Future	8.69	105.1079	105.1079	105.1079	0.00
06/08/2024	R186 On 07-November-24			Bond Future	8.25	108.4537	108.3831	108.4537	128,863.00
06/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1832	2	2	2	0.00
06/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1848	2	2	2	0.00
06/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1815	2	2	2	0.00
06/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	116	0	0	0	0.00
06/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	111	0	0	0	0.00
06/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	113	0	0	0	0.00
06/08/2024	R186 On 06-February-25			Bond Future	8.20	105.4319	105.3617	105.4319	0.00
06/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1719	2	2	2	0.00
06/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	296	0	0	0	0.00
06/08/2024	R186 On 08-May-25			Bond Future	8.17	107.6268	107.5569	107.6268	0.00
06/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1043	1	1	1	0.00
06/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	584	1	1	1	0.00
06/08/2024	R186 On 07-August-25			Bond Future	8.14	104.5113	104.4418	104.5113	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
06/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2096	2	2	2	0.00
06/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2730	3	3	3	0.00
06/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1626	2	2	2	1,983.00
06/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	63	0	0	0	1,983.00
06/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	252	0	0	0	0.00
06/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	142	0	0	0	0.00
06/08/2024	R186 On 06-November-25			Bond Future	8.16	106.5832	106.5143	106.5832	0.00
06/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	633	1	1	1	0.00
06/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	670	1	1	1	0.00
06/08/2024	R202 On 01-August-24			Bond Future	265.26	265.2600	265.2600	265.2600	0.00
06/08/2024	R202 On 07-November-24			Bond Future	269.17	269.2205	269.1727	269.2205	1,076.00
06/08/2024	R202 On 06-February-25			Bond Future	269.73	269.7737	269.7301	269.7737	0.00
06/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2940	3	3	3	0.00
06/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
06/08/2024	R202 On 08-May-25			Bond Future	275.42	275.4564	275.4165	275.4564	0.00
06/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3106	3	3	3	0.00
06/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
06/08/2024	R202 On 07-August-25			Bond Future	275.81	275.8397	275.8076	275.8397	0.00
06/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4208	4	4	4	0.00
06/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
06/08/2024	R202 On 06-November-25			Bond Future	281.36	281.3850	281.3575	281.3850	0.00
06/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5718	6	6	6	0.00
06/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
06/08/2024	R209 On 01-August-24			Bond Future	11.79	67.5484	67.5484	67.5484	0.00
06/08/2024	R209 On 07-November-24			Bond Future	11.10	69.6903	69.7856	69.6903	15,780.00
06/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5622	6	6	6	0.00
06/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5583	6	6	6	0.00
06/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5661	6	6	6	0.00
06/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	363	0	0	0	0.00
06/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	374	0	0	0	0.00
06/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	369	0	0	0	0.00
06/08/2024	R209 On 06-February-25			Bond Future	11.19	71.1629	71.2615	71.1629	0.00
06/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6522	6	7	6	0.00
06/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	768	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
06/08/2024	R209 On 08-May-25			Bond Future	11.29	69.4887	69.5906	69.4887	0.00
06/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	4833	5	5	5	0.00
06/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	2023	2	2	2	0.00
06/08/2024	R209 On 07-August-25			Bond Future	11.40	70.9070	71.0122	70.9070	0.00
06/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7558	7	8	7	0.00
06/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1824	2	2	2	0.00
06/08/2024	R209 On 06-November-25			Bond Future	11.52	69.1598	69.2684	69.1598	0.00
06/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3504	3	4	3	0.00
06/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4665	5	5	5	0.00
06/08/2024	R210 On 01-August-24			Bond Future	238.98	238.9800	238.9800	238.9800	0.00
06/08/2024	R210 On 07-November-24			Bond Future	240.55	240.6013	240.5492	240.6013	1,415.00
06/08/2024	R210 On 06-February-25			Bond Future	245.70	245.7446	245.6959	245.7446	0.00
06/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	6086	6	6	6	0.00
06/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/08/2024	R210 On 08-May-25			Bond Future	247.48	247.5218	247.4776	247.5218	0.00
06/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
06/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	552	1	1	1	0.00
06/08/2024	R210 On 07-August-25			Bond Future	252.60	252.6374	252.5966	252.6374	0.00
06/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4157	4	4	4	0.00
06/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
06/08/2024	R210 On 06-November-25			Bond Future	254.23	254.2581	254.2258	254.2581	0.00
06/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	2086	2	2	2	0.00
06/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
06/08/2024	R213 On 01-August-24			Bond Future	10.87	85.1789	85.1789	85.1789	0.00
06/08/2024	R213 On 07-November-24			Bond Future	9.86	88.2347	88.2001	88.2347	75,150.00
06/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5671	6	6	6	0.00
06/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5707	6	6	6	0.00
06/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5635	6	6	6	0.00
06/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	162	0	0	0	0.00
06/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	157	0	0	0	0.00
06/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	159	0	0	0	0.00
06/08/2024	R213 On 06-February-25			Bond Future	9.93	90.0998	90.0661	90.0998	0.00
06/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6023	6	6	6	0.00
06/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	454	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
06/08/2024	R213 On 08-May-25			Bond Future	10.01	88.4161	88.3833	88.4161	0.00
06/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3646	4	4	4	0.00
06/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1652	2	2	2	0.00
06/08/2024	R213 On 07-August-25			Bond Future	10.10	90.2221	90.1902	90.2221	0.00
06/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6790	7	7	7	0.00
06/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1067	1	1	1	0.00
06/08/2024	R213 On 06-November-25			Bond Future	10.22	88.4566	88.4258	88.4566	0.00
06/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2660	3	3	3	0.00
06/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3304	3	3	3	0.00
06/08/2024	R214 On 01-August-24			Bond Future	12.17	62.7898	62.7898	62.7898	0.00
06/08/2024	R214 On 07-November-24			Bond Future	11.53	64.5924	64.6916	64.5924	20,267.00
06/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	5711	6	6	6	0.00
06/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	5672	6	6	6	0.00
06/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	5632	6	6	6	0.00
06/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	423	0	0	0	0.00
06/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	417	0	0	0	0.00
06/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	410	0	0	0	0.00
06/08/2024	R214 On 06-February-25			Bond Future	11.62	65.9576	66.0602	65.9576	0.00
06/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6176	6	6	6	0.00
06/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	2993	3	3	3	554.00
06/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	9520	9	10	9	0.00
06/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4572	5	5	5	554.00
06/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2341	2	2	2	0.00
06/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	389	0	0	0	554.00
06/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1474	2	1	2	0.00
06/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	956	1	1	1	0.00
06/08/2024	R214 On 08-May-25			Bond Future	11.72	64.0251	64.1310	64.0251	0.00
06/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5327	5	5	5	0.00
06/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	2010	2	2	2	0.00
06/08/2024	R214 On 07-August-25			Bond Future	11.82	65.3322	65.4414	65.3322	0.00
06/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7465	7	7	7	0.00
06/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	2111	2	2	2	0.00
06/08/2024	R214 On 06-November-25			Bond Future	11.94	63.3251	63.4378	63.3251	0.00
06/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3600	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
06/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	5094	5	5	5	0.00
06/08/2024	R248 On 01-August-24			Bond Future	12.31	76.5806	76.5806	76.5806	0.00
06/08/2024	R248 On 07-November-24			Bond Future	11.65	78.5263	78.6164	78.5263	250,820.00
06/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7230	7	7	7	0.00
06/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7135	7	7	7	0.00
06/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7182	7	7	7	0.00
06/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	469	0	0	0	0.00
06/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	476	0	0	0	0.00
06/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	462	0	0	0	0.00
06/08/2024	R248 On 06-February-25			Bond Future	11.75	80.1860	80.2795	80.1860	10,000.00
06/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7053	7	7	7	0.00
06/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1389	1	1	1	0.00
06/08/2024	R248 On 08-May-25			Bond Future	11.84	77.4052	77.5020	77.4052	0.00
06/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	6860	7	7	7	0.00
06/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2414	2	2	2	0.00
06/08/2024	R248 On 07-August-25			Bond Future	11.95	78.9851	79.0852	78.9851	0.00
06/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9332	9	9	9	0.00
06/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2281	2	2	2	0.00
06/08/2024	R248 On 06-November-25			Bond Future	12.07	76.1046	76.2084	76.1046	0.00
06/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4300	4	4	4	0.00
06/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	6333	6	6	6	0.00
06/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00