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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/12/2024 TO: 06/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	2029 On 06-February-25			Bond Future	135.03	135.0388	135.0311	135.0388	8,604.00
06/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2631	3	3	3	0.00
06/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2029 On 08-May-25			Bond Future	136.37	136.3842	136.3707	136.3842	728.00
06/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
06/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1479	1	1	1	0.00
06/12/2024	2029 On 07-August-25			Bond Future	139.10	139.1145	139.0981	139.1145	0.00
06/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1688	2	2	2	0.00
06/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2029 On 06-November-25			Bond Future	140.40	140.4007	140.3955	140.4007	0.00
06/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	605	1	1	1	0.00
06/12/2024	2029 On 06-November-25	139.79	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
06/12/2024	2029 On 05-February-26			Bond Future	143.10	143.0959	143.1034	143.0959	0.00
06/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2993	3	3	3	0.00
06/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2030 On 06-February-25			Bond Future	8.95	96.4401	96.5032	96.4401	162,968.00
06/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6403	6	6	6	0.00
06/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	460	0	0	0	800.00
06/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1417	1	1	1	800.00
06/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2944	3	3	3	0.00
06/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	135	0	0	0	800.00
06/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	526	1	1	1	0.00
06/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1497	2	1	2	0.00
06/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	6	0	0	0	0.00
06/12/2024	2030 On 08-May-25			Bond Future	9.00	98.3860	98.4464	98.3860	0.00
06/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3717	4	4	4	0.00
06/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1262	1	1	1	1,320.00
06/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2375	2	2	2	680.00
06/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9879	10	10	10	0.00
06/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4886	5	5	5	1,640.00
06/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11215	11	11	11	0.00
06/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6102	6	6	6	2,280.00
06/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1728	2	2	2	800.00
06/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3896	4	4	4	0.00
06/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	824	1	1	1	800.00
06/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1076	1	1	1	0.00
06/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	336	0	0	0	800.00
06/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2024	2	2	2	0.00
06/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
06/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	115	0	0	0	0.00
06/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9	0	0	0	1,640.00
06/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	207	0	0	0	0.00
06/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1456	1	1	1	0.00
06/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	741	1	1	1	0.00
06/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	368	0	0	0	0.00
06/12/2024	2030 On 07-August-25			Bond Future	9.07	96.3217	96.3812	96.3217	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
06/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7058	7	7	7	0.00
06/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10067	10	10	10	0.00
06/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5212	5	5	5	1,054.00
06/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	41	0	0	0	1,054.00
06/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	415	0	0	0	0.00
06/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	207	0	0	0	0.00
06/12/2024	2030 On 06-November-25			Bond Future	9.15	98.1839	98.2530	98.1839	0.00
06/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2706	3	3	3	0.00
06/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1420	1	1	1	0.00
06/12/2024	2030 On 05-February-26			Bond Future	9.26	96.0355	96.1150	96.0355	0.00
06/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2552	2	3	2	0.00
06/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1816	2	2	2	0.00
06/12/2024	2032 On 06-February-25			Bond Future	9.59	96.1622	96.1919	96.1622	121,477.00
06/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9653	10	10	10	0.00
06/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	768	1	1	1	800.00
06/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2194	2	2	2	800.00
06/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4919	5	5	5	0.00
06/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	141	0	0	0	800.00
06/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	625	1	1	1	0.00
06/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1616	2	2	2	0.00
06/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	9	0	0	0	0.00
06/12/2024	2032 On 08-May-25			Bond Future	9.66	93.9384	93.9648	93.9384	37,405.00
06/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5978	6	6	6	0.00
06/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1237	1	1	1	800.00
06/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2481	2	2	2	800.00
06/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6212	6	6	6	0.00
06/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	291	0	0	0	800.00
06/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1279	1	1	1	0.00
06/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2396	2	2	2	0.00
06/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	318	0	0	0	0.00
06/12/2024	2032 On 07-August-25			Bond Future	9.74	95.7958	95.8208	95.7958	0.00
06/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9905	10	10	10	0.00
06/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	216	0	0	0	0.00
06/12/2024	2032 On 06-November-25			Bond Future	9.84	93.4869	93.5205	93.4869	0.00

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06/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4358	4	4	4	0.00
06/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1834	2	2	2	0.00
06/12/2024	2032 On 05-February-26			Bond Future	9.96	95.2559	95.2990	95.2559	0.00
06/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3576	4	4	4	0.00
06/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2707	3	3	3	0.00
06/12/2024	2033 On 06-February-25			Bond Future	129.36	129.4662	129.3645	129.4662	6,307.00
06/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4424	5	4	5	0.00
06/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2033 On 08-May-25			Bond Future	130.49	130.5985	130.4894	130.5985	5,288.00
06/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
06/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	131	0	0	0	0.00
06/12/2024	2033 On 07-August-25			Bond Future	133.10	133.2132	133.0993	133.2132	0.00
06/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4449	5	4	5	0.00
06/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2033 On 06-November-25			Bond Future	134.18	134.2835	134.1784	134.2835	0.00
06/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1038	1	1	1	0.00
06/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2033 On 05-February-26			Bond Future	136.77	136.8614	136.7666	136.8614	0.00
06/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3887	4	4	4	0.00
06/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2037 On 06-February-25			Bond Future	10.67	85.7288	85.7967	85.7288	163,907.00
06/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11343	11	11	11	0.00
06/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	7	0	0	0	0.00
06/12/2024	2037 On 08-May-25			Bond Future	10.76	87.4585	87.5242	87.4585	3,975.00
06/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8540	8	9	8	0.00
06/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13565	13	14	13	7,500.00
06/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9930	10	10	10	15,000.00
06/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13341	13	13	13	7,500.00
06/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	70	0	0	0	0.00
06/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	249	0	0	0	0.00
06/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	63	0	0	0	0.00
06/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	368	0	0	0	0.00
06/12/2024	2037 On 07-August-25			Bond Future	10.86	84.9272	84.9923	84.9272	15.00
06/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11623	12	12	12	0.00

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06/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8046	8	8	8	0.00
06/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2430	2	2	2	200.00
06/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5016	5	5	5	0.00
06/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2188	2	2	2	2,341.00
06/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6591	7	7	7	0.00
06/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3756	4	4	4	0.00
06/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1683	2	2	2	2,541.00
06/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2566	3	3	3	2,541.00
06/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4767	5	5	5	0.00
06/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1307	1	1	1	2,541.00
06/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3721	4	4	4	0.00
06/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1880	2	2	2	2,541.00
06/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4012	4	4	4	0.00
06/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	948	1	1	1	2,541.00
06/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	403	0	0	0	0.00
06/12/2024	2037 On 06-November-25			Bond Future	10.97	86.5682	86.6422	86.5682	0.00
06/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5985	6	6	6	0.00
06/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2349	2	2	2	0.00
06/12/2024	2037 On 05-February-26			Bond Future	11.09	83.9483	84.0317	83.9483	0.00
06/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4641	5	5	5	0.00
06/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4023	4	4	4	0.00
06/12/2024	2038 On 06-February-25			Bond Future	139.68	139.6137	139.6823	139.6137	2,650.00
06/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4452	4	4	4	0.00
06/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2038 On 08-May-25			Bond Future	142.53	142.4651	142.5295	142.4651	480.00
06/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2850	3	3	3	0.00
06/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2038 On 07-August-25			Bond Future	143.25	143.1842	143.2469	143.1842	0.00
06/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3687	4	4	4	0.00
06/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2038 On 06-November-25			Bond Future	146.07	145.9890	146.0651	145.9890	0.00
06/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2185	2	2	2	0.00
06/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2038 On 05-February-26			Bond Future	146.71	146.6191	146.7098	146.6191	0.00

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06/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3510	3	4	3	0.00
06/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2040 On 06-February-25			Bond Future	10.97	85.8727	85.9132	85.8727	66,591.00
06/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11501	11	12	11	0.00
06/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7515	7	8	7	0.00
06/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1686	2	2	2	780.00
06/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4844	5	5	5	0.00
06/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	327	0	0	0	780.00
06/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	94	0	0	0	780.00
06/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1517	2	2	2	0.00
06/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	13	0	0	0	0.00
06/12/2024	2040 On 08-May-25			Bond Future	11.07	87.6053	87.6429	87.6053	3,900.00
06/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9530	9	10	9	0.00
06/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10116	10	10	10	15,000.00
06/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13375	13	13	13	7,500.00
06/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13705	14	14	14	7,500.00
06/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	101	0	0	0	0.00
06/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	115	0	0	0	0.00
06/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	333	0	0	0	0.00
06/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	387	0	0	0	0.00
06/12/2024	2040 On 07-August-25			Bond Future	11.17	84.8261	84.8628	84.8261	16.00
06/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12317	12	12	12	0.00
06/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	477	0	0	0	0.00
06/12/2024	2040 On 06-November-25			Bond Future	11.28	86.4650	86.5098	86.4650	0.00
06/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6140	6	6	6	0.00
06/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2803	3	3	3	0.00
06/12/2024	2040 On 05-February-26			Bond Future	11.40	83.5922	83.6459	83.5922	0.00
06/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4936	5	5	5	0.00
06/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4410	4	4	4	0.00
06/12/2024	2044 On 06-February-25			Bond Future	11.08	81.9305	81.9376	81.9305	71,323.00
06/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11496	11	11	11	0.00
06/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3440	3	3	3	0.00
06/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1928	2	2	2	8,825.00
06/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15126	15	15	15	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
06/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8738	9	9	9	422.00
06/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6021	6	6	6	422.00
06/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	541	1	1	1	8,825.00
06/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	228	0	0	0	0.00
06/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
06/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	66	0	0	0	0.00
06/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3515	4	4	4	0.00
06/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	716	1	1	1	8,825.00
06/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1473	1	1	1	0.00
06/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	17	0	0	0	0.00
06/12/2024	2044 On 08-May-25			Bond Future	11.17	83.5835	83.5874	83.5835	7,734.00
06/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9658	10	10	10	0.00
06/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8083	8	8	8	0.00
06/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4551	5	5	5	0.00
06/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1833	2	2	2	2,490.00
06/12/2024	2044 On 08-May-25		Call	Bond Future	13.17	0.0124	0.0132	0.0124	0.00
06/12/2024	2044 On 08-May-25		Put	Bond Future	16425.76	16.4289	16.4258	16.4289	0.00
06/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1495	2	1	2	2,490.00
06/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3526	4	4	4	0.00
06/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	590	1	1	1	2,490.00
06/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	396	0	0	0	0.00
06/12/2024	2044 On 07-August-25			Bond Future	11.27	80.8500	80.8524	80.8500	0.00
06/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12354	12	12	12	0.00
06/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	539	1	1	1	0.00
06/12/2024	2044 On 06-November-25			Bond Future	11.37	82.4120	82.4214	82.4120	0.00
06/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6189	6	6	6	0.00
06/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3056	3	3	3	0.00
06/12/2024	2044 On 05-February-26			Bond Future	11.49	79.5876	79.6050	79.5876	0.00
06/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5112	5	5	5	0.00
06/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4660	5	5	5	0.00
06/12/2024	2046 On 06-February-25			Bond Future	122.56	122.1955	122.5559	122.1955	18,471.00
06/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8546	8	9	8	0.00
06/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2046 On 08-May-25			Bond Future	122.83	122.4711	122.8339	122.4711	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
06/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	864	1	1	1	0.00
06/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2046 On 07-August-25			Bond Future	125.29	124.9224	125.2901	124.9224	0.00
06/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6600	6	7	6	0.00
06/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2046 On 06-November-25			Bond Future	125.49	125.1069	125.4921	125.1069	0.00
06/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	82	0	0	0	0.00
06/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2046 On 05-February-26			Bond Future	127.91	127.5068	127.9111	127.5068	0.00
06/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6261	6	6	6	0.00
06/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2050 On 06-February-25			Bond Future	122.21	122.2158	122.2092	122.2158	16,396.00
06/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6609	7	7	7	0.00
06/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2050 On 08-May-25			Bond Future	124.70	124.7120	124.7004	124.7120	0.00
06/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3540	4	4	4	0.00
06/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2050 On 07-August-25			Bond Future	124.82	124.8324	124.8179	124.8324	0.00
06/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4928	5	5	5	0.00
06/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2050 On 06-November-25			Bond Future	127.27	127.2779	127.2737	127.2779	0.00
06/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2854	3	3	3	0.00
06/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
06/12/2024	2050 On 05-February-26			Bond Future	127.31	127.2998	127.3071	127.2998	0.00
06/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4487	4	4	4	0.00
06/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
06/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	AL37 On 06-February-25			Index Future	1079.31	1078.6730	1079.3100	1078.6730	0.00
06/12/2024	AL37 On 08-May-25			Index Future	1101.05	1100.4450	1101.0500	1100.4450	0.00
06/12/2024	AL37 On 07-August-25			Index Future	1122.82	1122.2240	1122.8200	1122.2240	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
06/12/2024	AL37 On 06-November-25			Index Future	1144.68	1143.9770	1144.6770	1143.9770	0.00
06/12/2024	AL37 On 05-February-26			Index Future	1166.53	1165.7110	1166.5280	1165.7110	0.00
06/12/2024	AL7T On 06-February-25			Index Future	1301.30	1300.1020	1301.3040	1300.1020	0.00
06/12/2024	AL7T On 08-May-25			Index Future	1327.52	1326.3430	1327.5160	1326.3430	0.00
06/12/2024	AL7T On 07-August-25			Index Future	1353.76	1352.5930	1353.7630	1352.5930	0.00
06/12/2024	AL7T On 06-November-25			Index Future	1380.12	1378.8120	1380.1160	1378.8120	0.00
06/12/2024	AL7T On 05-February-26			Index Future	1406.46	1405.0070	1406.4620	1405.0070	0.00
06/12/2024	ALBI On 06-February-25			Index Future	1118.78	1118.2160	1118.7770	1118.2160	98.00
06/12/2024	ALBI On 08-May-25			Index Future	1141.31	1140.7860	1141.3120	1140.7860	0.00
06/12/2024	ALBI On 07-August-25			Index Future	1163.88	1163.3640	1163.8780	1163.3640	0.00
06/12/2024	ALBI On 06-November-25			Index Future	1186.53	1185.9150	1186.5340	1185.9150	0.00
06/12/2024	ALBI On 05-February-26			Index Future	1209.19	1208.4450	1209.1850	1208.4450	0.00
06/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	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
06/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	ES33 On 06-February-25			Bond Future	10.92	84.1685	84.2986	84.1685	0.00
06/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10567	10	11	10	0.00
06/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES33 On 08-May-25			Bond Future	11.04	82.0877	82.2170	82.0877	0.00
06/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7445	7	7	7	0.00
06/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES33 On 07-August-25			Bond Future	11.16	83.7300	83.8603	83.7300	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
06/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10056	10	10	10	0.00
06/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES33 On 06-November-25			Bond Future	11.30	81.5716	81.7115	81.5716	0.00
06/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3061	3	3	3	0.00
06/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES33 On 05-February-26			Bond Future	11.47	83.1329	83.2832	83.1329	0.00
06/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	88	0	0	0	0.00
06/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES42 On 06-February-25			Bond Future	11.38	80.8854	80.9563	80.8854	0.00
06/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12563	12	13	12	0.00
06/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES42 On 08-May-25			Bond Future	11.48	78.2702	78.3393	78.2702	0.00
06/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9708	10	10	10	0.00
06/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES42 On 07-August-25			Bond Future	11.59	79.8352	79.9041	79.8352	0.00
06/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11632	12	12	12	0.00
06/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES42 On 06-November-25			Bond Future	11.71	77.1317	77.2087	77.1317	0.00
06/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3875	4	4	4	0.00
06/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
06/12/2024	ES42 On 05-February-26			Bond Future	11.83	78.6053	78.6912	78.6053	0.00
06/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	91	0	0	0	0.00
06/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
06/12/2024	GOVI On 06-February-25			GOVI	1101.51	1100.9620	1101.5140	1100.9620	636.00
06/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1295140	129	130	129	0.00
06/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/12/2024	GOVI On 08-May-25			GOVI	1123.70	1123.1840	1123.7020	1123.1840	0.00
06/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1017020	101	102	101	0.00
06/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/12/2024	GOVI On 07-August-25			GOVI	1145.92	1145.4130	1145.9190	1145.4130	0.00
06/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1349190	134	135	134	0.00
06/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
06/12/2024	GOVI On 06-November-25			GOVI	1168.23	1167.6160	1168.2260	1167.6160	0.00
06/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	562260	56	56	56	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
06/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
06/12/2024	GOVI On 05-February-26			GOVI	1190.53	1189.7990	1190.5270	1189.7990	0.00
06/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	405270	40	41	40	0.00
06/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
06/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2024	IGOV On 06-February-25			Index Future	376.87	376.7890	376.8730	376.7890	874.00
06/12/2024	IGOV On 08-May-25			Index Future	384.56	384.4860	384.5560	384.4860	8.00
06/12/2024	IGOV On 07-August-25			Index Future	392.25	392.1850	392.2490	392.1850	0.00
06/12/2024	IGOV On 06-November-25			Index Future	399.97	399.8750	399.9730	399.8750	0.00
06/12/2024	IGOV On 05-February-26			Index Future	407.69	407.5580	407.6940	407.5580	0.00
06/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
06/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
06/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
06/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
06/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
06/12/2024	R033 On 06-February-25			Bond Future	9.84	104.4828	104.5457	104.4828	5,803.00
06/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3188	3	3	3	0.00
06/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	513	0	1	0	0.00
06/12/2024	R033 On 08-May-25			Bond Future	9.92	101.5424	101.6023	101.5424	0.00
06/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3430	3	3	3	0.00
06/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1230	1	1	1	0.00
06/12/2024	R033 On 07-August-25			Bond Future	10.01	103.5499	103.6089	103.5499	0.00
06/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3657	4	4	4	0.00
06/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1971	2	2	2	0.00
06/12/2024	R033 On 06-November-25			Bond Future	10.11	100.5077	100.5766	100.5077	0.00
06/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3890	4	4	4	0.00
06/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2769	3	3	3	0.00
06/12/2024	R033 On 05-February-26			Bond Future	10.23	102.4086	102.4884	102.4086	0.00
06/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4340	4	4	4	0.00
06/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3061	3	3	3	0.00
06/12/2024	R035 On 06-February-25			Bond Future	10.25	95.3557	95.4817	95.3557	87,182.00
06/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11465	11	11	11	0.00
06/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4956	5	5	5	0.00
06/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	989	1	1	1	15,000.00
06/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1436	1	1	1	100.00
06/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5945	6	6	6	0.00
06/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2879	3	3	3	0.00
06/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1694	2	2	2	1,000.00
06/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1406	1	1	1	0.00
06/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	618	1	1	1	1,100.00
06/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1200	1	1	1	0.00
06/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	126	0	0	0	1,100.00
06/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1897	2	2	2	0.00
06/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	210	0	0	0	7,500.00
06/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	5	0	0	0	0.00
06/12/2024	R035 On 08-May-25			Bond Future	10.33	92.7693	92.8940	92.7693	1,002.00
06/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8137	8	8	8	0.00
06/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15238	15	15	15	0.00
06/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12333	12	12	12	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
06/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6692	7	7	7	400.00
06/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7773	8	8	8	0.00
06/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2627	3	3	3	150.00
06/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4511	4	5	4	0.00
06/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1091	1	1	1	150.00
06/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2030	2	2	2	0.00
06/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	412	0	0	0	150.00
06/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	85	0	0	0	400.00
06/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	566	1	1	1	0.00
06/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	22	0	0	0	400.00
06/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	370	0	0	0	0.00
06/12/2024	R035 On 07-August-25			Bond Future	10.43	94.6040	94.7293	94.6040	0.00
06/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11692	12	12	12	0.00
06/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	334	0	0	0	0.00
06/12/2024	R035 On 06-November-25			Bond Future	10.53	91.9271	92.0627	91.9271	0.00
06/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5767	6	6	6	0.00
06/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2216	2	2	2	0.00
06/12/2024	R035 On 05-February-26			Bond Future	10.65	93.6671	93.8140	93.6671	0.00
06/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4385	4	4	4	0.00
06/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3665	4	4	4	0.00
06/12/2024	R038 On 06-February-25			Bond Future	10.78	104.5094	104.6249	104.5094	7,347.00
06/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3789	4	4	4	0.00
06/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	664	1	1	1	0.00
06/12/2024	R038 On 08-May-25			Bond Future	10.88	101.1277	101.2414	101.1277	2,395.00
06/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4196	4	4	4	0.00
06/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1752	2	2	2	0.00
06/12/2024	R038 On 07-August-25			Bond Future	10.98	103.1269	103.2407	103.1269	0.00
06/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4527	4	5	4	0.00
06/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2807	3	3	3	0.00
06/12/2024	R038 On 06-November-25			Bond Future	11.10	99.6346	99.7594	99.6346	0.00
06/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4942	5	5	5	0.00
06/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9508	9	10	9	0.00
06/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4023	4	4	4	1,770.00
06/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1855	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4791	5	5	5	0.00
06/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4002	4	4	4	0.00
06/12/2024	R038 On 05-February-26			Bond Future	11.22	101.5182	101.6549	101.5182	0.00
06/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5719	6	6	6	0.00
06/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4349	4	4	4	0.00
06/12/2024	R053 On 06-February-25			Bond Future	11.02	109.4209	109.4302	109.4209	2,011.00
06/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15077	15	15	15	0.00
06/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	27	0	0	0	0.00
06/12/2024	R053 On 08-May-25			Bond Future	11.11	105.7610	105.7660	105.7610	0.00
06/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12793	13	13	13	0.00
06/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	594	1	1	1	0.00
06/12/2024	R053 On 07-August-25			Bond Future	11.20	107.8516	107.8547	107.8516	0.00
06/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15845	16	16	16	0.00
06/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	825	1	1	1	0.00
06/12/2024	R053 On 06-November-25			Bond Future	11.30	104.0722	104.0844	104.0722	0.00
06/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7768	8	8	8	0.00
06/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3898	4	4	4	0.00
06/12/2024	R053 On 05-February-26			Bond Future	11.40	106.0395	106.0618	106.0395	0.00
06/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6565	7	7	7	0.00
06/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5837	6	6	6	0.00
06/12/2024	R186 On 06-February-25			Bond Future	8.16	105.4247	105.4449	105.4247	175,433.00
06/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1524	2	2	2	0.00
06/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	18	0	0	0	0.00
06/12/2024	R186 On 08-May-25			Bond Future	8.16	107.5524	107.5688	107.5524	0.00
06/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	747	1	1	1	0.00
06/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	276	0	0	0	0.00
06/12/2024	R186 On 07-August-25			Bond Future	8.19	104.3696	104.3845	104.3696	0.00
06/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2012	2	2	2	0.00
06/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1500	1	1	1	1,983.00
06/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2667	3	3	3	0.00
06/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	57	0	0	0	1,983.00
06/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	182	0	0	0	0.00
06/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	115	0	0	0	0.00
06/12/2024	R186 On 06-November-25			Bond Future	8.26	106.3882	106.4125	106.3882	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
06/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	431	0	0	0	0.00
06/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	569	1	1	1	0.00
06/12/2024	R186 On 05-February-26			Bond Future	8.43	103.0948	103.1296	103.0948	0.00
06/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	486	0	0	0	0.00
06/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	489	0	0	0	0.00
06/12/2024	R202 On 06-February-25			Bond Future	270.07	270.4885	270.0670	270.4885	1,903.00
06/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3277	4	3	4	0.00
06/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R202 On 08-May-25			Bond Future	275.57	276.0135	275.5723	276.0135	269.00
06/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3262	4	3	4	0.00
06/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R202 On 07-August-25			Bond Future	275.83	276.2860	275.8305	276.2860	0.00
06/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4231	5	4	5	0.00
06/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R202 On 06-November-25			Bond Future	281.26	281.6994	281.2579	281.6994	0.00
06/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5618	6	6	6	0.00
06/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R202 On 05-February-26			Bond Future	281.33	281.7518	281.3274	281.7518	0.00
06/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3507	4	4	4	0.00
06/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R209 On 06-February-25			Bond Future	10.45	74.9345	75.0205	74.9345	11,145.00
06/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9521	9	10	9	0.00
06/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	8	0	0	0	0.00
06/12/2024	R209 On 08-May-25			Bond Future	10.53	73.2919	73.3765	73.2919	6,367.00
06/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6968	7	7	7	0.00
06/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	372	0	0	0	0.00
06/12/2024	R209 On 07-August-25			Bond Future	10.62	74.7411	74.8259	74.7411	0.00
06/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9917	10	10	10	0.00
06/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	369	0	0	0	0.00
06/12/2024	R209 On 06-November-25			Bond Future	10.72	73.0340	73.1267	73.0340	0.00
06/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4894	5	5	5	0.00
06/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2197	2	2	2	0.00
06/12/2024	R209 On 05-February-26			Bond Future	10.83	74.4161	74.5175	74.4161	0.00
06/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4025	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
06/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3519	4	4	4	0.00
06/12/2024	R210 On 06-February-25			Bond Future	244.70	244.7117	244.6971	244.7117	991.00
06/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5087	5	5	5	0.00
06/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R210 On 08-May-25			Bond Future	246.32	246.3444	246.3194	246.3444	300.00
06/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
06/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1711	2	2	2	0.00
06/12/2024	R210 On 07-August-25			Bond Future	251.25	251.2758	251.2454	251.2758	0.00
06/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2805	3	3	3	0.00
06/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R210 On 06-November-25			Bond Future	252.76	252.7691	252.7589	252.7691	0.00
06/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	619	1	1	1	0.00
06/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R210 On 05-February-26			Bond Future	257.63	257.6199	257.6327	257.6199	0.00
06/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4533	5	5	5	0.00
06/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
06/12/2024	R213 On 06-February-25			Bond Future	9.35	92.4404	92.4883	92.4404	97,808.00
06/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8003	8	8	8	0.00
06/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	11	0	0	0	0.00
06/12/2024	R213 On 08-May-25			Bond Future	9.41	90.7482	90.7933	90.7482	0.00
06/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4729	5	5	5	0.00
06/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	326	0	0	0	0.00
06/12/2024	R213 On 07-August-25			Bond Future	9.49	92.5432	92.5873	92.5432	0.00
06/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8328	8	8	8	0.00
06/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	207	0	0	0	0.00
06/12/2024	R213 On 06-November-25			Bond Future	9.58	90.7793	90.8321	90.7793	0.00
06/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3421	3	3	3	0.00
06/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1658	2	2	2	0.00
06/12/2024	R213 On 05-February-26			Bond Future	9.70	92.4989	92.5612	92.4989	0.00
06/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2945	3	3	3	0.00
06/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2254	2	2	2	0.00
06/12/2024	R214 On 06-February-25			Bond Future	10.82	70.3475	70.3532	70.3475	18,396.00
06/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9527	10	10	10	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
06/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7438	7	7	7	521.00
06/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5119	5	5	5	521.00
06/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13424	13	13	13	0.00
06/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
06/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	48	0	0	0	0.00
06/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	173	0	0	0	0.00
06/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	14	0	0	0	0.00
06/12/2024	R214 On 08-May-25			Bond Future	10.90	68.4636	68.4666	68.4636	3,232.00
06/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7973	8	8	8	0.00
06/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	321	0	0	0	0.00
06/12/2024	R214 On 07-August-25			Bond Future	10.98	69.8175	69.8192	69.8175	0.00
06/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10188	10	10	10	0.00
06/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	456	0	0	0	0.00
06/12/2024	R214 On 06-November-25			Bond Future	11.08	67.8672	67.8748	67.8672	0.00
06/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5338	5	5	5	0.00
06/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2396	2	2	2	0.00
06/12/2024	R214 On 05-February-26			Bond Future	11.19	69.1519	69.1660	69.1519	0.00
06/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4235	4	4	4	0.00
06/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3844	4	4	4	0.00
06/12/2024	R248 On 06-February-25			Bond Future	11.02	85.1152	85.1226	85.1152	272,318.00
06/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10540	11	11	11	0.00
06/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	185	0	0	0	660.00
06/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1666	2	2	2	660.00
06/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4946	5	5	5	0.00
06/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	398	0	0	0	660.00
06/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1777	2	2	2	0.00
06/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5456	5	5	5	0.00
06/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	33	0	0	0	0.00
06/12/2024	R248 On 08-May-25			Bond Future	11.10	82.3857	82.3898	82.3857	30,311.00
06/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9794	10	10	10	0.00
06/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	461	0	0	0	0.00
06/12/2024	R248 On 07-August-25			Bond Future	11.18	84.0149	84.0174	84.0149	0.00
06/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12573	13	13	13	0.00
06/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	590	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
06/12/2024	R248 On 06-November-25			Bond Future	11.28	81.1963	81.2059	81.1963	0.00
06/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6094	6	6	6	0.00
06/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3130	3	3	3	0.00
06/12/2024	R248 On 05-February-26			Bond Future	11.39	82.7326	82.7501	82.7326	0.00
06/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5150	5	5	5	0.00
06/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4707	5	5	5	0.00
06/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00