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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/02/2024 TO: 06/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	2025 On 01-February-24			Bond Future	175.85	175.8500	175.8500	175.8500	0.00
06/02/2024	2025 On 02-May-24			Bond Future	179.80	179.7900	179.7986	179.7900	9,015.00
06/02/2024	2025 On 01-August-24			Bond Future	181.96	181.9475	181.9566	181.9475	0.00
06/02/2024	2025 On 07-November-24			Bond Future	186.23	186.2156	186.2257	186.2156	75.00
06/02/2024	2029 On 01-February-24			Bond Future	127.72	127.7200	127.7200	127.7200	0.00
06/02/2024	2029 On 02-May-24			Bond Future	130.25	130.2649	130.2452	130.2649	7,165.00
06/02/2024	2029 On 01-August-24			Bond Future	133.14	133.1560	133.1361	133.1560	728.00
06/02/2024	2029 On 07-November-24			Bond Future	134.86	134.8812	134.8614	134.8812	66.00
06/02/2024	2029 On 06-February-25			Bond Future	137.79	137.8128	137.7930	137.8128	0.00
06/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5393	5	5	5	0.00
06/02/2024	2029 On 06-February-25	132.40	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
06/02/2024	2029 On 02-May-25			Bond Future	139.04	139.0565	139.0369	139.0565	0.00
06/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	1187	1	1	1	0.00
06/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
06/02/2024	2030 On 01-February-24			Bond Future	11.36	85.8209	85.8209	85.8209	0.00
06/02/2024	2030 On 02-May-24			Bond Future	9.91	93.9659	93.9042	93.9659	134,998.00
06/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1062	1	1	1	0.00
06/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1043	1	1	1	0.00
06/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1082	1	1	1	0.00
06/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	774	1	1	1	1,000.00
06/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1847	2	2	2	1,000.00
06/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7840	8	8	8	0.00
06/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9416	9	9	9	0.00
06/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3869	4	4	4	1,080.00
06/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4902	5	5	5	500.00
06/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12098	12	12	12	0.00
06/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3207	3	3	3	500.00
06/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	132	0	0	0	0.00
06/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
06/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1799	2	2	2	0.00
06/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
06/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	252	0	0	0	0.00
06/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12	0	0	0	1,000.00
06/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	835	1	1	1	0.00
06/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	369	0	0	0	0.00
06/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1408	1	1	1	0.00
06/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1451	1	1	1	0.00
06/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1429	1	1	1	0.00
06/02/2024	2030 On 01-August-24			Bond Future	9.97	92.0231	91.9603	92.0231	0.00
06/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2750	3	3	3	0.00
06/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2724	3	3	3	0.00
06/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2776	3	3	3	0.00
06/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1139	1	1	1	0.00
06/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1164	1	1	1	0.00
06/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1152	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
06/02/2024	2030 On 07-November-24			Bond Future	10.04	94.1570	94.0930	94.1570	1,652.00
06/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3876	4	4	4	0.00
06/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3902	4	4	4	0.00
06/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3849	4	4	4	0.00
06/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1260	1	1	1	0.00
06/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1240	1	1	1	0.00
06/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1250	1	1	1	0.00
06/02/2024	2030 On 06-February-25			Bond Future	10.12	92.1707	92.1057	92.1707	0.00
06/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3721	4	4	4	0.00
06/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1721	2	2	2	0.00
06/02/2024	2030 On 02-May-25			Bond Future	10.24	93.9313	93.8655	93.9313	0.00
06/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2090	2	2	2	0.00
06/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3170	3	3	3	0.00
06/02/2024	2032 On 01-February-24			Bond Future	11.84	84.4396	84.4396	84.4396	0.00
06/02/2024	2032 On 02-May-24			Bond Future	10.79	87.6131	87.5429	87.6131	151,327.00
06/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	932	1	1	1	0.00
06/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	951	1	1	1	0.00
06/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	913	1	1	1	0.00
06/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1650	2	2	2	1,000.00
06/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9375	9	9	9	0.00
06/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2324	2	2	2	500.00
06/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10499	11	10	11	0.00
06/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	612	1	1	1	1,000.00
06/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1011	1	1	1	500.00
06/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3201	3	3	3	1,550.00
06/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11175	11	11	11	0.00
06/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1138	1	1	1	1,550.00
06/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4945	5	5	5	0.00
06/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2716	3	3	3	0.00
06/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	971	1	1	1	500.00
06/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2955	3	3	3	0.00
06/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	529	1	1	1	8,500.00
06/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	656	1	1	1	17,000.00
06/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	2903	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	740	1	1	1	500.00
06/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2025	2	2	2	0.00
06/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	251	0	0	0	500.00
06/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00
06/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	580	1	1	1	0.00
06/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1805	2	2	2	0.00
06/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	906	1	1	1	0.00
06/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1314	1	1	1	0.00
06/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	12	0	0	0	500.00
06/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	27	0	0	0	1,000.00
06/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1969	2	2	2	0.00
06/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2690	3	3	3	0.00
06/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2112	2	2	2	0.00
06/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2054	2	2	2	0.00
06/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2083	2	2	2	0.00
06/02/2024	2032 On 01-August-24			Bond Future	10.87	89.5363	89.4648	89.5363	0.00
06/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2837	3	3	3	0.00
06/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2866	3	3	3	0.00
06/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2809	3	3	3	0.00
06/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1628	2	2	2	0.00
06/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1594	2	2	2	0.00
06/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1611	2	2	2	0.00
06/02/2024	2032 On 07-November-24			Bond Future	10.98	87.4460	87.3732	87.4460	1,525.00
06/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4043	4	4	4	0.00
06/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4014	4	4	4	0.00
06/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4072	4	4	4	0.00
06/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10282	10	10	10	0.00
06/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4522	5	5	5	1,615.00
06/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	334	0	0	0	1,615.00
06/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1613	2	2	2	0.00
06/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1816	2	2	2	0.00
06/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1844	2	2	2	0.00
06/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1830	2	2	2	0.00
06/02/2024	2032 On 06-February-25			Bond Future	11.09	89.3246	89.2505	89.3246	0.00
06/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4662	5	5	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
06/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1960	2	2	2	0.00
06/02/2024	2032 On 02-May-25			Bond Future	11.22	86.8724	86.7973	86.8724	0.00
06/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2585	3	3	3	0.00
06/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3939	4	4	4	0.00
06/02/2024	2033 On 01-February-24			Bond Future	121.47	121.4700	121.4700	121.4700	0.00
06/02/2024	2033 On 02-May-24			Bond Future	123.33	123.4464	123.3297	123.4464	2,042.00
06/02/2024	2033 On 01-August-24			Bond Future	126.07	126.1862	126.0672	126.1862	5,737.00
06/02/2024	2033 On 07-November-24			Bond Future	127.53	127.6513	127.5300	127.6513	0.00
06/02/2024	2033 On 06-February-25			Bond Future	130.30	130.4259	130.3024	130.4259	0.00
06/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5362	5	5	5	0.00
06/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/02/2024	2033 On 02-May-25			Bond Future	131.30	131.4261	131.3008	131.4261	0.00
06/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	681	1	1	1	0.00
06/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
06/02/2024	2037 On 01-February-24			Bond Future	12.32	75.6960	75.6960	75.6960	0.00
06/02/2024	2037 On 02-May-24			Bond Future	12.03	79.5647	79.5436	79.5647	83,757.00
06/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	557	1	1	1	0.00
06/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	542	1	1	1	0.00
06/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	571	1	1	1	0.00
06/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3740	4	4	4	0.00
06/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3825	4	4	4	0.00
06/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3783	4	4	4	0.00
06/02/2024	2037 On 01-August-24			Bond Future	12.14	77.0555	77.0340	77.0555	72,241.00
06/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2463	2	2	2	0.00
06/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2435	2	2	2	0.00
06/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2491	3	2	3	1,383.00
06/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6086	6	6	6	0.00
06/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8578	9	9	9	0.00
06/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	442	0	0	0	1,383.00
06/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	942	1	1	1	1,383.00
06/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2651	3	3	3	0.00
06/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2700	3	3	3	0.00
06/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2676	3	3	3	0.00
06/02/2024	2037 On 07-November-24			Bond Future	12.27	78.8416	78.8200	78.8416	9,175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4185	4	4	4	0.00
06/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4216	4	4	4	0.00
06/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4154	4	4	4	0.00
06/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2627	3	3	3	0.00
06/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2589	3	3	3	0.00
06/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2608	3	3	3	0.00
06/02/2024	2037 On 06-February-25			Bond Future	12.40	76.2749	76.2530	76.2749	0.00
06/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4736	5	5	5	0.00
06/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2944	3	3	3	0.00
06/02/2024	2037 On 02-May-25			Bond Future	12.55	77.7294	77.7075	77.7294	0.00
06/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3315	3	3	3	0.00
06/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4803	5	5	5	0.00
06/02/2024	2038 On 01-February-24			Bond Future	135.27	135.2700	135.2700	135.2700	0.00
06/02/2024	2038 On 02-May-24			Bond Future	134.46	134.4818	134.4638	134.4818	5,213.00
06/02/2024	2038 On 01-August-24			Bond Future	135.39	135.4045	135.3864	135.4045	0.00
06/02/2024	2038 On 07-November-24			Bond Future	138.56	138.5802	138.5623	138.5802	0.00
06/02/2024	2038 On 06-February-25			Bond Future	139.46	139.4773	139.4594	139.4773	0.00
06/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4229	4	4	4	0.00
06/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/02/2024	2038 On 02-May-25			Bond Future	142.16	142.1786	142.1611	142.1786	0.00
06/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2481	2	2	2	0.00
06/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
06/02/2024	2040 On 01-February-24			Bond Future	12.34	77.0700	77.0700	77.0700	0.00
06/02/2024	2040 On 02-May-24			Bond Future	12.38	79.0839	79.1783	79.0839	136,340.00
06/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	344	0	0	0	0.00
06/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	354	0	0	0	0.00
06/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	333	0	0	0	0.00
06/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4910	5	5	5	0.00
06/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4809	5	5	5	0.00
06/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4859	5	5	5	0.00
06/02/2024	2040 On 01-August-24			Bond Future	12.50	76.3138	76.4103	76.3138	2,992.00
06/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2292	2	2	2	0.00
06/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2319	2	2	2	0.00
06/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2264	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3281	3	3	3	0.00
06/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3223	3	3	3	0.00
06/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3252	3	3	3	0.00
06/02/2024	2040 On 07-November-24			Bond Future	12.64	78.0825	78.1816	78.0825	8,677.00
06/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4089	4	4	4	0.00
06/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4058	4	4	4	0.00
06/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4121	4	4	4	0.00
06/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2937	3	3	3	0.00
06/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2980	3	3	3	0.00
06/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2958	3	3	3	0.00
06/02/2024	2040 On 06-February-25			Bond Future	12.77	75.2486	75.3501	75.2486	0.00
06/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4515	4	5	4	0.00
06/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3590	4	4	4	0.00
06/02/2024	2040 On 02-May-25			Bond Future	12.92	76.6828	76.7867	76.6828	0.00
06/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3527	3	4	3	0.00
06/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5080	5	5	5	0.00
06/02/2024	2044 On 01-February-24			Bond Future	12.28	74.0504	74.0504	74.0504	0.00
06/02/2024	2044 On 02-May-24			Bond Future	12.51	74.8917	74.9568	74.8917	81,657.00
06/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	291	0	0	0	0.00
06/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	282	0	0	0	0.00
06/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	300	0	0	0	0.00
06/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1909	2	2	2	0.00
06/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2712	3	3	3	0.00
06/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3620	4	4	4	0.00
06/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	991	1	1	1	9,930.00
06/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1418	1	1	1	9,930.00
06/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1993	2	2	2	4,160.00
06/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5291	5	5	5	0.00
06/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5398	5	5	5	0.00
06/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5344	5	5	5	0.00
06/02/2024	2044 On 01-August-24			Bond Future	12.63	72.1547	72.2214	72.1547	26,240.00
06/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1843	2	2	2	0.00
06/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1819	2	2	2	0.00
06/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1868	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3743	4	4	4	0.00
06/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3809	4	4	4	0.00
06/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3776	4	4	4	0.00
06/02/2024	2044 On 07-November-24			Bond Future	12.77	73.8269	73.8954	73.8269	0.00
06/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3969	4	4	4	0.00
06/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4000	4	4	4	0.00
06/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3938	4	4	4	0.00
06/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3223	3	3	3	0.00
06/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3179	3	3	3	0.00
06/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3201	3	3	3	0.00
06/02/2024	2044 On 06-February-25			Bond Future	12.90	71.0268	71.0970	71.0268	0.00
06/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4367	4	4	4	0.00
06/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3729	4	4	4	0.00
06/02/2024	2044 On 02-May-25			Bond Future	13.04	72.3803	72.4522	72.3803	0.00
06/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3560	4	4	4	0.00
06/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5281	5	5	5	0.00
06/02/2024	2046 On 01-February-24			Bond Future	121.73	121.7300	121.7300	121.7300	0.00
06/02/2024	2046 On 02-May-24			Bond Future	115.54	115.5539	115.5382	115.5539	16,158.00
06/02/2024	2046 On 01-August-24			Bond Future	118.10	118.1184	118.1026	118.1184	0.00
06/02/2024	2046 On 07-November-24			Bond Future	118.68	118.6913	118.6756	118.6913	0.00
06/02/2024	2046 On 06-February-25			Bond Future	121.25	121.2701	121.2544	121.2701	0.00
06/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7244	7	7	7	0.00
06/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
06/02/2024	2046 On 02-May-25			Bond Future	121.36	121.3753	121.3600	121.3753	0.00
06/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
06/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	610	1	1	1	0.00
06/02/2024	2050 On 01-February-24			Bond Future	124.57	124.5700	124.5700	124.5700	0.00
06/02/2024	2050 On 02-May-24			Bond Future	117.75	117.3664	117.7522	117.3664	14,107.00
06/02/2024	2050 On 01-August-24			Bond Future	118.07	117.6743	118.0690	117.6743	0.00
06/02/2024	2050 On 07-November-24			Bond Future	120.84	120.4343	120.8388	120.4343	0.00
06/02/2024	2050 On 06-February-25			Bond Future	121.11	120.6944	121.1080	120.6944	0.00
06/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5508	5	6	5	0.00
06/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/02/2024	2050 On 02-May-25			Bond Future	123.45	123.0315	123.4537	123.0315	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
06/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	2294	2	2	2	0.00
06/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
06/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
06/02/2024	AL37 On 02-May-24			Index Future	961.81	962.4160	961.8070	962.4160	0.00
06/02/2024	AL37 On 01-August-24			Index Future	982.93	983.5500	982.9300	983.5500	0.00
06/02/2024	AL37 On 07-November-24			Index Future	1005.77	1006.3960	1005.7650	1006.3960	0.00
06/02/2024	AL37 On 06-February-25			Index Future	1027.43	1028.0660	1027.4250	1028.0660	0.00
06/02/2024	AL37 On 02-May-25			Index Future	1047.18	1047.8260	1047.1760	1047.8260	0.00
06/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
06/02/2024	AL7T On 02-May-24			Index Future	1114.24	1114.4580	1114.2370	1114.4580	0.00
06/02/2024	AL7T On 01-August-24			Index Future	1138.71	1138.9320	1138.7080	1138.9320	0.00
06/02/2024	AL7T On 07-November-24			Index Future	1165.16	1165.3860	1165.1620	1165.3860	0.00
06/02/2024	AL7T On 06-February-25			Index Future	1190.26	1190.4800	1190.2550	1190.4800	0.00
06/02/2024	AL7T On 02-May-25			Index Future	1213.14	1213.3610	1213.1360	1213.3610	0.00
06/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
06/02/2024	ALBI On 02-May-24			Index Future	963.86	963.6440	963.8590	963.6440	94.00
06/02/2024	ALBI On 01-August-24			Index Future	985.03	984.8050	985.0270	984.8050	0.00
06/02/2024	ALBI On 07-November-24			Index Future	1007.91	1007.6800	1007.9110	1007.6800	0.00
06/02/2024	ALBI On 06-February-25			Index Future	1029.62	1029.3780	1029.6170	1029.3780	0.00
06/02/2024	ALBI On 02-May-25			Index Future	1049.41	1049.1620	1049.4100	1049.1620	0.00
06/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	ES33 On 01-February-24			Bond Future	13.31	71.9579	71.9579	71.9579	0.00
06/02/2024	ES33 On 02-May-24			Bond Future	12.41	74.2938	74.3008	74.2938	0.00
06/02/2024	ES33 On 01-August-24			Bond Future	12.55	75.9425	75.9498	75.9425	0.00
06/02/2024	ES33 On 07-November-24			Bond Future	12.72	73.9201	73.9280	73.9201	0.00
06/02/2024	ES33 On 06-February-25			Bond Future	12.90	75.5243	75.5325	75.5243	0.00
06/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1801	2	2	2	0.00
06/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
06/02/2024	ES33 On 02-May-25			Bond Future	13.08	73.1857	73.1945	73.1857	0.00
06/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
06/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1427	1	1	1	0.00
06/02/2024	ES42 On 01-February-24			Bond Future	13.40	69.2579	69.2579	69.2579	0.00
06/02/2024	ES42 On 02-May-24			Bond Future	13.02	69.0829	69.1700	69.0829	0.00
06/02/2024	ES42 On 01-August-24			Bond Future	13.15	70.6155	70.7047	70.6155	0.00
06/02/2024	ES42 On 07-November-24			Bond Future	13.31	68.0022	68.0938	68.0022	0.00
06/02/2024	ES42 On 06-February-25			Bond Future	13.46	69.4760	69.5699	69.4760	0.00
06/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1176	1	1	1	0.00
06/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/02/2024	ES42 On 02-May-25			Bond Future	13.63	66.5547	66.6507	66.5547	0.00
06/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
06/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1836	2	2	2	0.00
06/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
06/02/2024	GOVI On 02-May-24			GOVI	950.02	949.8520	950.0200	949.8520	723.00
06/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	9700	1	1	1	0.00
06/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	9600	1	1	1	0.00
06/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	9500	1	1	1	0.00
06/02/2024	GOVI On 01-August-24			GOVI	970.88	970.7100	970.8840	970.7100	0.00
06/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	275140	27	28	27	0.00
06/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	275040	27	28	27	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
06/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	274940	27	27	27	0.00
06/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 07-November-24			GOVI	993.44	993.2580	993.4390	993.2580	0.00
06/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	446590	44	45	44	0.00
06/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	446490	44	45	44	0.00
06/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	446390	44	45	44	0.00
06/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 06-February-25			GOVI	1014.83	1014.6450	1014.8340	1014.6450	0.00
06/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	428340	43	43	43	0.00
06/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/02/2024	GOVI On 02-May-25			GOVI	1034.34	1034.1470	1034.3430	1034.1470	0.00
06/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	123430	12	12	12	0.00
06/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
06/02/2024	IGOV On 02-May-24			Index Future	353.35	353.2170	353.3460	353.2170	590.00
06/02/2024	IGOV On 01-August-24			Index Future	361.19	361.0580	361.1910	361.0580	0.00
06/02/2024	IGOV On 07-November-24			Index Future	369.67	369.5330	369.6710	369.5330	0.00
06/02/2024	IGOV On 06-February-25			Index Future	377.71	377.5710	377.7130	377.5710	0.00
06/02/2024	IGOV On 02-May-25			Index Future	385.05	384.9020	385.0480	384.9020	0.00
06/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
06/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
06/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.6600	91.6800	91.6600	0.00
06/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.30	91.7300	91.7000	91.7300	0.00
06/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7600	91.7000	91.7600	0.00
06/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.23	91.8500	91.7700	91.8500	0.00
06/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.23	91.8500	91.7700	91.8500	0.00
06/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.07	92.0610	91.9300	92.0610	0.00
06/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.68	92.4100	92.3200	92.4100	0.00
06/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.57	92.4600	92.4300	92.4600	0.00
06/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.42	92.6500	92.5800	92.6500	0.00
06/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.47	92.6120	92.5300	92.6120	0.00
06/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.55	92.5500	92.4500	92.5500	0.00
06/02/2024	R035 On 01-February-24			Bond Future	12.19	84.0359	84.0359	84.0359	0.00
06/02/2024	R035 On 02-May-24			Bond Future	11.57	85.1567	85.2191	85.1567	163,560.00
06/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	784	1	1	1	0.00
06/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	802	1	1	1	0.00
06/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	765	1	1	1	0.00
06/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2858	3	3	3	0.00
06/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2784	3	3	3	0.00
06/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2821	3	3	3	0.00
06/02/2024	R035 On 01-August-24			Bond Future	11.67	87.0262	87.0901	87.0262	0.00
06/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2855	3	3	3	0.00
06/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2886	3	3	3	0.00
06/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2824	3	3	3	0.00
06/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2201	2	2	2	0.00
06/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2158	2	2	2	0.00
06/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2179	2	2	2	0.00
06/02/2024	R035 On 07-November-24			Bond Future	11.80	84.5298	84.5956	84.5298	19,854.00
06/02/2024	R035 On 07-November-24	12.18	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
06/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4194	4	4	4	0.00
06/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4258	4	4	4	0.00
06/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2266	2	2	2	0.00
06/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2302	2	2	2	0.00
06/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2284	2	2	2	0.00
06/02/2024	R035 On 06-February-25			Bond Future	11.93	86.3462	86.4137	86.3462	0.00
06/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	5019	5	5	5	0.00
06/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2627	3	3	3	0.00
06/02/2024	R035 On 02-May-25			Bond Future	12.06	83.4883	83.5575	83.4883	0.00
06/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3147	3	3	3	0.00
06/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4558	5	5	5	0.00
06/02/2024	R053 On 01-February-24			Bond Future	12.93	94.2283	94.2283	94.2283	0.00
06/02/2024	R053 On 02-May-24			Bond Future	12.42	94.7837	94.9455	94.7837	5,189.00
06/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5347	5	5	5	0.00
06/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5242	5	5	5	0.00
06/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5295	5	5	5	0.00
06/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	993	1	1	1	0.00
06/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1008	1	1	1	0.00
06/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	978	1	1	1	0.00
06/02/2024	R053 On 01-August-24			Bond Future	12.53	96.8642	97.0298	96.8642	0.00
06/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6197	6	6	6	0.00
06/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6245	6	6	6	0.00
06/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6150	6	6	6	0.00
06/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1984	2	2	2	0.00
06/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1947	2	2	2	0.00
06/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1965	2	2	2	0.00
06/02/2024	R053 On 07-November-24			Bond Future	12.66	93.2385	93.4083	93.2385	0.00
06/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5053	5	5	5	0.00
06/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5094	5	5	5	0.00
06/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5013	5	5	5	0.00
06/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4107	4	4	4	0.00
06/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4048	4	4	4	0.00
06/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4078	4	4	4	0.00
06/02/2024	R053 On 06-February-25			Bond Future	12.79	95.2401	95.4139	95.2401	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
06/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5745	6	6	6	0.00
06/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4712	5	5	5	0.00
06/02/2024	R053 On 02-May-25			Bond Future	12.93	91.1963	91.3740	91.1963	0.00
06/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4694	5	5	5	0.00
06/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6699	7	7	7	0.00
06/02/2024	R186 On 01-February-24			Bond Future	9.51	103.7629	103.7629	103.7629	0.00
06/02/2024	R186 On 02-May-24			Bond Future	8.73	107.9797	108.0057	107.9797	94,737.00
06/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	72	0	0	0	0.00
06/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	70	0	0	0	0.00
06/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	75	0	0	0	0.00
06/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2416	2	2	2	2,030.00
06/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3869	4	4	4	0.00
06/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	22	0	0	0	2,030.00
06/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	92	0	0	0	0.00
06/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1797	2	2	2	0.00
06/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1839	2	2	2	0.00
06/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1818	2	2	2	0.00
06/02/2024	R186 On 01-August-24			Bond Future	8.71	105.0418	105.0686	105.0418	0.00
06/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	849	1	1	1	0.00
06/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	836	1	1	1	0.00
06/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	861	1	1	1	0.00
06/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	879	1	1	1	0.00
06/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	897	1	1	1	0.00
06/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	888	1	1	1	0.00
06/02/2024	R186 On 07-November-24			Bond Future	8.70	107.4779	107.5058	107.4779	44,477.00
06/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1582	2	2	2	0.00
06/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1569	2	2	2	0.00
06/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1596	2	2	2	0.00
06/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	736	1	1	1	0.00
06/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	747	1	1	1	0.00
06/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	741	1	1	1	0.00
06/02/2024	R186 On 06-February-25			Bond Future	8.70	104.4719	104.5007	104.4719	0.00
06/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1428	1	1	1	0.00
06/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	866	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
06/02/2024	R186 On 02-May-25			Bond Future	8.77	106.4677	106.4976	106.4677	0.00
06/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	802	1	1	1	0.00
06/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1256	1	1	1	0.00
06/02/2024	R202 On 01-February-24			Bond Future	261.65	261.6500	261.6500	261.6500	0.00
06/02/2024	R202 On 02-May-24			Bond Future	264.71	264.7500	264.7135	264.7500	4,858.00
06/02/2024	R202 On 01-August-24			Bond Future	265.51	265.5476	265.5109	265.5476	0.00
06/02/2024	R202 On 07-November-24			Bond Future	271.74	271.7762	271.7398	271.7762	6.00
06/02/2024	R202 On 06-February-25			Bond Future	272.43	272.4697	272.4332	272.4697	0.00
06/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5643	6	6	6	0.00
06/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
06/02/2024	R202 On 02-May-25			Bond Future	277.71	277.7467	277.7109	277.7467	0.00
06/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5401	5	5	5	0.00
06/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
06/02/2024	R209 On 01-February-24			Bond Future	12.13	65.3030	65.3030	65.3030	0.00
06/02/2024	R209 On 02-May-24			Bond Future	11.73	65.9507	65.9558	65.9507	13,247.00
06/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	466	0	0	0	0.00
06/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	479	0	0	0	0.00
06/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	454	0	0	0	0.00
06/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3155	3	3	3	0.00
06/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3080	3	3	3	0.00
06/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3117	3	3	3	0.00
06/02/2024	R209 On 01-August-24			Bond Future	11.82	67.3984	67.4037	67.3984	1,690.00
06/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2078	2	2	2	0.00
06/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2102	2	2	2	0.00
06/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2053	2	2	2	0.00
06/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2244	2	2	2	0.00
06/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2200	2	2	2	0.00
06/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2222	2	2	2	0.00
06/02/2024	R209 On 07-November-24			Bond Future	11.94	65.8048	65.8105	65.8048	5,237.00
06/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3503	4	4	4	0.00
06/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3530	4	4	4	0.00
06/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3475	3	3	3	0.00
06/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2241	2	2	2	0.00
06/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2207	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2224	2	2	2	0.00
06/02/2024	R209 On 06-February-25			Bond Future	12.05	67.2184	67.2245	67.2184	0.00
06/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4164	4	4	4	0.00
06/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2448	2	2	2	0.00
06/02/2024	R209 On 02-May-25			Bond Future	12.18	65.3520	65.3586	65.3520	0.00
06/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2836	3	3	3	0.00
06/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4131	4	4	4	0.00
06/02/2024	R210 On 01-February-24			Bond Future	240.25	240.2500	240.2500	240.2500	0.00
06/02/2024	R210 On 02-May-24			Bond Future	235.21	235.2456	235.2100	235.2456	198.00
06/02/2024	R210 On 01-August-24			Bond Future	240.43	240.4665	240.4306	240.4665	300.00
06/02/2024	R210 On 07-November-24			Bond Future	242.74	242.7758	242.7401	242.7758	60.00
06/02/2024	R210 On 06-February-25			Bond Future	248.02	248.0517	248.0160	248.0517	0.00
06/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8406	8	8	8	0.00
06/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/02/2024	R210 On 02-May-25			Bond Future	249.42	249.4574	249.4222	249.4574	0.00
06/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1392	1	1	1	0.00
06/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
06/02/2024	R213 On 01-February-24			Bond Future	11.71	80.8513	80.8513	80.8513	0.00
06/02/2024	R213 On 02-May-24			Bond Future	10.43	84.9096	84.8463	84.9096	26,520.00
06/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1035	1	1	1	0.00
06/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1016	1	1	1	0.00
06/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1055	1	1	1	0.00
06/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1616	2	2	2	0.00
06/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1663	2	2	2	0.00
06/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1639	2	2	2	0.00
06/02/2024	R213 On 01-August-24			Bond Future	10.50	86.7738	86.7092	86.7738	0.00
06/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2850	3	3	3	0.00
06/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2823	3	3	3	0.00
06/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2877	3	3	3	0.00
06/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1306	1	1	1	0.00
06/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1333	1	1	1	0.00
06/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1319	1	1	1	0.00
06/02/2024	R213 On 07-November-24			Bond Future	10.60	85.2259	85.1602	85.2259	16,163.00
06/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3938	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
06/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3911	4	4	4	0.00
06/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3966	4	4	4	0.00
06/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1455	1	1	1	0.00
06/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1478	1	1	1	0.00
06/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1467	1	1	1	0.00
06/02/2024	R213 On 06-February-25			Bond Future	10.70	87.0580	86.9911	87.0580	0.00
06/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4305	4	4	4	0.00
06/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1810	2	2	2	0.00
06/02/2024	R213 On 02-May-25			Bond Future	10.82	85.1680	85.1003	85.1680	0.00
06/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2344	2	2	2	0.00
06/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3489	3	3	3	0.00
06/02/2024	R214 On 01-February-24			Bond Future	12.15	62.5587	62.5587	62.5587	0.00
06/02/2024	R214 On 02-May-24			Bond Future	12.20	60.7544	60.8343	60.7544	20,992.00
06/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	281	0	0	0	0.00
06/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	290	0	0	0	0.00
06/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	273	0	0	0	0.00
06/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5998	6	6	6	0.00
06/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3607	4	4	4	0.00
06/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1330	1	1	1	10,000.00
06/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1378	1	1	1	5,610.00
06/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1679	2	2	2	0.00
06/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	544	1	1	1	15,610.00
06/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1728	2	2	2	0.00
06/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	183	0	0	0	15,610.00
06/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3995	4	4	4	0.00
06/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3907	4	4	4	0.00
06/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3951	4	4	4	0.00
06/02/2024	R214 On 01-August-24			Bond Future	12.30	62.0882	62.1699	62.0882	0.00
06/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1887	2	2	2	0.00
06/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1910	2	2	2	0.00
06/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1863	2	2	2	0.00
06/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2531	3	3	3	0.00
06/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2482	3	2	3	0.00
06/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2506	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R214 On 07-November-24			Bond Future	12.42	60.2216	60.3055	60.2216	0.00
06/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3326	3	3	3	0.00
06/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3353	3	3	3	0.00
06/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3299	3	3	3	0.00
06/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2475	3	2	3	0.00
06/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2438	2	2	2	0.00
06/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2457	2	2	2	0.00
06/02/2024	R214 On 06-February-25			Bond Future	12.54	61.5156	61.6015	61.5156	0.00
06/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3675	4	4	4	0.00
06/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2914	3	3	3	0.00
06/02/2024	R214 On 02-May-25			Bond Future	12.67	59.3894	59.4772	59.3894	0.00
06/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2979	3	3	3	0.00
06/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4196	4	4	4	0.00
06/02/2024	R248 On 01-February-24			Bond Future	12.15	77.4840	77.4840	77.4840	0.00
06/02/2024	R248 On 02-May-24			Bond Future	12.41	73.6609	73.7574	73.6609	245,525.00
06/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	172	0	0	0	0.00
06/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	178	0	0	0	0.00
06/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	166	0	0	0	0.00
06/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	133	0	0	0	0.00
06/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1818	2	2	2	0.00
06/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4658	5	5	5	0.00
06/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	600	1	1	1	0.00
06/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1903	2	2	2	0.00
06/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6392	6	6	6	0.00
06/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6029	6	6	6	0.00
06/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5910	6	6	6	0.00
06/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5970	6	6	6	0.00
06/02/2024	R248 On 01-August-24			Bond Future	12.52	75.2780	75.3768	75.2780	13,000.00
06/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2159	2	2	2	0.00
06/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2187	2	2	2	0.00
06/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2132	2	2	2	0.00
06/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3394	3	3	3	0.00
06/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3332	3	3	3	0.00
06/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3363	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2024	R248 On 07-November-24			Bond Future	12.65	72.5725	72.6738	72.5725	0.00
06/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3881	4	4	4	0.00
06/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3913	4	4	4	0.00
06/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3850	4	4	4	0.00
06/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3133	3	3	3	0.00
06/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3087	3	3	3	0.00
06/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3110	3	3	3	0.00
06/02/2024	R248 On 06-February-25			Bond Future	12.78	74.1315	74.2352	74.1315	0.00
06/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3845	4	4	4	0.00
06/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4226	4	4	4	0.00
06/02/2024	R248 On 02-May-25			Bond Future	12.91	71.1026	71.2087	71.1026	0.00
06/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3518	3	4	3	0.00
06/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5220	5	5	5	0.00
06/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00