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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/03/2024 TO: 06/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	2025 On 02-May-24			Bond Future	179.06	179.1025	179.0585	179.1025	9,075.00
06/03/2024	2025 On 01-August-24			Bond Future	181.20	181.2469	181.2022	181.2469	0.00
06/03/2024	2025 On 07-November-24			Bond Future	185.51	185.5536	185.5094	185.5536	0.00
06/03/2024	2029 On 02-May-24			Bond Future	128.98	129.0220	128.9770	129.0220	7,165.00
06/03/2024	2029 On 01-August-24			Bond Future	131.84	131.8869	131.8411	131.8869	728.00
06/03/2024	2029 On 07-November-24			Bond Future	133.58	133.6228	133.5770	133.6228	0.00
06/03/2024	2029 On 06-February-25			Bond Future	136.46	136.5043	136.4591	136.5043	0.00
06/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4059	4	4	4	0.00
06/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
06/03/2024	2029 On 08-May-25			Bond Future	137.89	137.9331	137.8889	137.9331	0.00
06/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	39	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
06/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
06/03/2024	2030 On 02-May-24			Bond Future	10.13	92.9972	93.0283	92.9972	127,088.00
06/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	457	0	0	0	0.00
06/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	444	0	0	0	0.00
06/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	471	0	0	0	0.00
06/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1074	1	1	1	1,000.00
06/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6962	7	7	7	0.00
06/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	271	0	0	0	1,000.00
06/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2974	3	3	3	1,080.00
06/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8539	9	9	9	0.00
06/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2327	2	2	2	500.00
06/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4009	4	4	4	500.00
06/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11222	11	11	11	0.00
06/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
06/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	115	0	0	0	0.00
06/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	366	0	0	0	0.00
06/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
06/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	233	0	0	0	0.00
06/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	937	1	1	1	0.00
06/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	10	0	0	0	1,000.00
06/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2172	2	2	2	0.00
06/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1673	2	2	2	0.00
06/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1728	2	2	2	0.00
06/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1700	2	2	2	0.00
06/03/2024	2030 On 01-August-24			Bond Future	10.20	91.0339	91.0657	91.0339	0.00
06/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1979	2	2	2	0.00
06/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1956	2	2	2	0.00
06/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2003	2	2	2	0.00
06/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1261	1	1	1	0.00
06/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1291	1	1	1	0.00
06/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1276	1	1	1	0.00
06/03/2024	2030 On 07-November-24			Bond Future	10.28	93.1729	93.2063	93.1729	1,650.00
06/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3084	3	3	3	0.00
06/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3060	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
06/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3109	3	3	3	0.00
06/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1334	1	1	1	0.00
06/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1357	1	1	1	0.00
06/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1345	1	1	1	0.00
06/03/2024	2030 On 06-February-25			Bond Future	10.38	91.1494	91.1846	91.1494	0.00
06/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2757	3	3	3	0.00
06/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1679	2	2	2	0.00
06/03/2024	2030 On 08-May-25			Bond Future	10.51	93.0307	93.0680	93.0307	0.00
06/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1372	1	1	1	0.00
06/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3402	3	3	3	0.00
06/03/2024	2032 On 02-May-24			Bond Future	10.97	86.6535	86.6932	86.6535	126,973.00
06/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	305	0	0	0	0.00
06/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	317	0	0	0	0.00
06/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	293	0	0	0	0.00
06/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	136	0	0	0	1,000.00
06/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	835	1	1	1	1,000.00
06/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8513	8	9	8	0.00
06/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4030	4	4	4	0.00
06/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1805	2	2	2	0.00
06/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	329	0	0	0	500.00
06/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2278	2	2	2	1,550.00
06/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	440	0	0	0	1,550.00
06/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10322	10	10	10	0.00
06/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	355	0	0	0	500.00
06/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1434	1	1	1	500.00
06/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9644	10	10	10	0.00
06/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2036	2	2	2	0.00
06/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	102	0	0	0	8,500.00
06/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	587	1	1	1	17,000.00
06/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3326	3	3	3	0.00
06/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	7	0	0	0	500.00
06/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	866	1	1	1	0.00
06/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4	0	0	0	1,550.00
06/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	507	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
06/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1957	2	2	2	0.00
06/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	679	1	1	1	500.00
06/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2233	2	2	2	0.00
06/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	186	0	0	0	500.00
06/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	15	0	0	0	1,000.00
06/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2162	2	2	2	0.00
06/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1349	1	1	1	0.00
06/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3065	3	3	3	0.00
06/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2342	2	2	2	0.00
06/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2269	2	2	2	0.00
06/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2306	2	2	2	0.00
06/03/2024	2032 On 01-August-24			Bond Future	11.06	88.5566	88.5972	88.5566	0.00
06/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2135	2	2	2	0.00
06/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2161	2	2	2	0.00
06/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2109	2	2	2	0.00
06/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1796	2	2	2	0.00
06/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1757	2	2	2	0.00
06/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1776	2	2	2	0.00
06/03/2024	2032 On 07-November-24			Bond Future	11.17	86.4705	86.5129	86.4705	1,130.00
06/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3302	3	3	3	0.00
06/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3329	3	3	3	0.00
06/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3275	3	3	3	0.00
06/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9469	9	9	9	0.00
06/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3754	4	4	4	1,615.00
06/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	382	0	0	0	1,615.00
06/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1705	2	2	2	0.00
06/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	1966	2	2	2	0.00
06/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	1933	2	2	2	0.00
06/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	1950	2	2	2	0.00
06/03/2024	2032 On 06-February-25			Bond Future	11.30	88.3131	88.3575	88.3131	0.00
06/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3635	4	4	4	0.00
06/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1826	2	2	2	0.00
06/03/2024	2032 On 08-May-25			Bond Future	11.44	85.9716	86.0182	85.9716	0.00
06/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1744	2	2	2	0.00
06/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4031	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
06/03/2024	2033 On 02-May-24			Bond Future	121.16	121.1973	121.1599	121.1973	2,064.00
06/03/2024	2033 On 01-August-24			Bond Future	123.85	123.8885	123.8504	123.8885	5,737.00
06/03/2024	2033 On 07-November-24			Bond Future	125.30	125.3375	125.2996	125.3375	0.00
06/03/2024	2033 On 06-February-25			Bond Future	128.00	128.0406	128.0033	128.0406	0.00
06/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3063	3	3	3	0.00
06/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/03/2024	2033 On 08-May-25			Bond Future	129.16	129.1918	129.1555	129.1918	0.00
06/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
06/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1464	1	1	1	0.00
06/03/2024	2037 On 02-May-24			Bond Future	12.15	78.8404	78.8885	78.8404	72,758.00
06/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	197	0	0	0	0.00
06/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	190	0	0	0	0.00
06/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	205	0	0	0	0.00
06/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4029	4	4	4	0.00
06/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4128	4	4	4	0.00
06/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4078	4	4	4	0.00
06/03/2024	2037 On 01-August-24			Bond Future	12.27	76.3158	76.3650	76.3158	84,501.00
06/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1900	2	2	2	0.00
06/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1875	2	2	2	0.00
06/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1926	2	2	2	1,383.00
06/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7896	8	8	8	0.00
06/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5378	5	5	5	0.00
06/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	903	1	1	1	1,383.00
06/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	430	0	0	0	1,383.00
06/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2755	3	3	3	0.00
06/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2810	3	3	3	0.00
06/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2782	3	3	3	0.00
06/03/2024	2037 On 07-November-24			Bond Future	12.40	78.1087	78.1597	78.1087	9,175.00
06/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3680	4	4	4	0.00
06/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3650	4	4	4	0.00
06/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3709	4	4	4	0.00
06/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2743	3	3	3	0.00
06/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2784	3	3	3	0.00
06/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2763	3	3	3	0.00

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06/03/2024	2037 On 06-February-25			Bond Future	12.54	75.5127	75.5657	75.5127	0.00
06/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3754	4	4	4	0.00
06/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2649	3	3	3	0.00
06/03/2024	2037 On 08-May-25			Bond Future	12.70	77.0691	77.1244	77.0691	0.00
06/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2456	2	2	2	0.00
06/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4683	5	5	5	0.00
06/03/2024	2038 On 02-May-24			Bond Future	131.83	131.8671	131.8285	131.8671	5,122.00
06/03/2024	2038 On 01-August-24			Bond Future	132.69	132.7337	132.6943	132.7337	0.00
06/03/2024	2038 On 07-November-24			Bond Future	135.85	135.8873	135.8481	135.8873	0.00
06/03/2024	2038 On 06-February-25			Bond Future	136.67	136.7042	136.6659	136.7042	0.00
06/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1436	1	1	1	0.00
06/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/03/2024	2038 On 08-May-25			Bond Future	139.53	139.5636	139.5264	139.5636	0.00
06/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
06/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	154	0	0	0	0.00
06/03/2024	2040 On 02-May-24			Bond Future	12.48	78.5675	78.6188	78.5675	145,053.00
06/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	115	0	0	0	0.00
06/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	120	0	0	0	0.00
06/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	110	0	0	0	0.00
06/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5246	5	5	5	0.00
06/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5134	5	5	5	0.00
06/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5190	5	5	5	0.00
06/03/2024	2040 On 01-August-24			Bond Future	12.61	75.7866	75.8390	75.7866	3,312.00
06/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1769	2	2	2	0.00
06/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1794	2	2	2	0.00
06/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1744	2	2	2	0.00
06/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3332	3	3	3	0.00
06/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3270	3	3	3	0.00
06/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3301	3	3	3	0.00
06/03/2024	2040 On 07-November-24			Bond Future	12.74	77.5669	77.6213	77.5669	8,677.00
06/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3705	4	4	4	0.00
06/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3736	4	4	4	0.00
06/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3675	4	4	4	0.00
06/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3158	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
06/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3112	3	3	3	0.00
06/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3135	3	3	3	0.00
06/03/2024	2040 On 06-February-25			Bond Future	12.88	74.7084	74.7649	74.7084	0.00
06/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3528	4	4	4	0.00
06/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3189	3	3	3	0.00
06/03/2024	2040 On 08-May-25			Bond Future	13.05	76.2476	76.3064	76.2476	0.00
06/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2720	3	3	3	0.00
06/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4913	5	5	5	0.00
06/03/2024	2044 On 02-May-24			Bond Future	12.59	74.5151	74.5374	74.5151	77,730.00
06/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	95	0	0	0	0.00
06/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	91	0	0	0	0.00
06/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	99	0	0	0	0.00
06/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1309	1	1	1	0.00
06/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2063	2	2	2	0.00
06/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2964	3	3	3	0.00
06/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	755	1	1	1	10,030.00
06/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1188	1	1	1	10,030.00
06/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1812	2	2	2	4,200.00
06/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5510	6	6	6	0.00
06/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5626	6	6	6	0.00
06/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5568	6	6	6	0.00
06/03/2024	2044 On 01-August-24			Bond Future	12.71	71.7703	71.7932	71.7703	37,227.00
06/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1398	1	1	1	0.00
06/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1376	1	1	1	0.00
06/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1420	1	1	1	0.00
06/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3724	4	4	4	0.00
06/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3795	4	4	4	0.00
06/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3759	4	4	4	0.00
06/03/2024	2044 On 07-November-24			Bond Future	12.84	73.4562	73.4803	73.4562	0.00
06/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3641	4	4	4	0.00
06/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3611	4	4	4	0.00
06/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3671	4	4	4	0.00
06/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3265	3	3	3	0.00
06/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3311	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
06/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3288	3	3	3	0.00
06/03/2024	2044 On 06-February-25			Bond Future	12.98	70.6354	70.6609	70.6354	0.00
06/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3418	3	3	3	0.00
06/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3216	3	3	3	0.00
06/03/2024	2044 On 08-May-25			Bond Future	13.14	72.0904	72.1175	72.0904	0.00
06/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2774	3	3	3	0.00
06/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	4982	5	5	5	0.00
06/03/2024	2046 On 02-May-24			Bond Future	112.97	113.0006	112.9667	113.0006	16,115.00
06/03/2024	2046 On 01-August-24			Bond Future	115.48	115.5098	115.4752	115.5098	0.00
06/03/2024	2046 On 07-November-24			Bond Future	116.02	116.0574	116.0229	116.0574	0.00
06/03/2024	2046 On 06-February-25			Bond Future	118.53	118.5592	118.5255	118.5592	0.00
06/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4516	5	5	5	0.00
06/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
06/03/2024	2046 On 08-May-25			Bond Future	118.76	118.7944	118.7617	118.7944	0.00
06/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
06/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3208	3	3	3	0.00
06/03/2024	2050 On 02-May-24			Bond Future	114.34	114.3727	114.3393	114.3727	14,107.00
06/03/2024	2050 On 01-August-24			Bond Future	114.58	114.6161	114.5820	114.6161	0.00
06/03/2024	2050 On 07-November-24			Bond Future	117.31	117.3391	117.3054	117.3391	0.00
06/03/2024	2050 On 06-February-25			Bond Future	117.48	117.5139	117.4806	117.5139	0.00
06/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1881	2	2	2	0.00
06/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/03/2024	2050 On 08-May-25			Bond Future	119.94	119.9712	119.9390	119.9712	0.00
06/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
06/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1221	1	1	1	0.00
06/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	AL37 On 02-May-24			Index Future	953.17	952.9820	953.1660	952.9820	0.00
06/03/2024	AL37 On 01-August-24			Index Future	974.10	973.9120	974.1010	973.9120	0.00
06/03/2024	AL37 On 07-November-24			Index Future	997.02	996.8200	997.0160	996.8200	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
06/03/2024	AL37 On 06-February-25			Index Future	1018.32	1018.1140	1018.3170	1018.1140	0.00
06/03/2024	AL37 On 08-May-25			Index Future	1039.45	1039.2380	1039.4510	1039.2380	0.00
06/03/2024	AL7T On 02-May-24			Index Future	1103.88	1103.8140	1103.8810	1103.8140	0.00
06/03/2024	AL7T On 01-August-24			Index Future	1128.13	1128.0570	1128.1260	1128.0570	0.00
06/03/2024	AL7T On 07-November-24			Index Future	1154.67	1154.5910	1154.6650	1154.5910	0.00
06/03/2024	AL7T On 06-February-25			Index Future	1179.33	1179.2550	1179.3340	1179.2550	0.00
06/03/2024	AL7T On 08-May-25			Index Future	1203.81	1203.7230	1203.8100	1203.7230	0.00
06/03/2024	ALBI On 02-May-24			Index Future	956.63	956.4530	956.6290	956.4530	94.00
06/03/2024	ALBI On 01-August-24			Index Future	977.64	977.4600	977.6400	977.4600	0.00
06/03/2024	ALBI On 07-November-24			Index Future	1000.64	1000.4510	1000.6380	1000.4510	0.00
06/03/2024	ALBI On 06-February-25			Index Future	1022.02	1021.8220	1022.0170	1021.8220	0.00
06/03/2024	ALBI On 08-May-25			Index Future	1043.23	1043.0240	1043.2270	1043.0240	0.00
06/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	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
06/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	ES33 On 02-May-24			Bond Future	12.67	73.6486	73.2008	73.6486	0.00
06/03/2024	ES33 On 01-August-24			Bond Future	12.81	75.2840	74.8263	75.2840	0.00
06/03/2024	ES33 On 07-November-24			Bond Future	12.99	73.2694	72.8015	73.2694	0.00
06/03/2024	ES33 On 06-February-25			Bond Future	13.18	74.8472	74.3702	74.8472	0.00
06/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	639	1	1	1	0.00
06/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
06/03/2024	ES33 On 08-May-25			Bond Future	13.39	72.6069	72.1209	72.6069	0.00
06/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
06/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2651	2	3	2	0.00
06/03/2024	ES42 On 02-May-24			Bond Future	13.13	68.5872	68.6110	68.5872	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
06/03/2024	ES42 On 01-August-24			Bond Future	13.26	70.1100	70.1345	70.1100	0.00
06/03/2024	ES42 On 07-November-24			Bond Future	13.42	67.5067	67.5324	67.5067	0.00
06/03/2024	ES42 On 06-February-25			Bond Future	13.58	68.9583	68.9854	68.9583	0.00
06/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	592	1	1	1	0.00
06/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/03/2024	ES42 On 08-May-25			Bond Future	13.77	66.1283	66.1570	66.1283	0.00
06/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
06/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2474	3	2	3	0.00
06/03/2024	GOVI On 02-May-24			GOVI	942.81	942.5540	942.8070	942.5540	725.00
06/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	81830	8	8	8	0.00
06/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	81730	8	8	8	0.00
06/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	81630	8	8	8	0.00
06/03/2024	GOVI On 01-August-24			GOVI	963.51	963.2550	963.5140	963.2550	0.00
06/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	201440	20	20	20	0.00
06/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	201340	20	20	20	0.00
06/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	201240	20	20	20	0.00
06/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 07-November-24			GOVI	986.18	985.9130	986.1800	985.9130	0.00
06/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	373900	37	37	37	0.00
06/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	373800	37	37	37	0.00
06/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	374000	37	37	37	0.00
06/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 06-February-25			GOVI	1007.25	1006.9730	1007.2500	1006.9730	0.00
06/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	352500	35	35	35	0.00
06/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/03/2024	GOVI On 08-May-25			GOVI	1028.15	1027.8670	1028.1540	1027.8670	0.00
06/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	61540	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2024	IGOV On 02-May-24			Index Future	346.67	346.7100	346.6740	346.7100	593.00
06/03/2024	IGOV On 01-August-24			Index Future	354.37	354.4080	354.3720	354.4080	0.00
06/03/2024	IGOV On 07-November-24			Index Future	362.80	362.8330	362.7970	362.8330	0.00
06/03/2024	IGOV On 06-February-25			Index Future	370.63	370.6640	370.6290	370.6640	0.00
06/03/2024	IGOV On 08-May-25			Index Future	378.40	378.4340	378.3990	378.4340	0.00
06/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/03/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
06/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6320	91.6300	0.00
06/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.34	91.6600	91.6620	91.6600	0.00
06/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.37	91.6300	91.6320	91.6300	0.00
06/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.30	91.7000	91.7020	91.7000	0.00
06/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
06/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
06/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.20	91.8000	91.8000	91.8000	0.00
06/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.93	92.0700	92.0720	92.0700	0.00
06/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.82	92.1800	92.1800	92.1800	0.00
06/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
06/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.73	92.2700	92.2720	92.2700	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
06/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.79	92.2100	92.2120	92.2100	0.00
06/03/2024	R035 On 02-May-24			Bond Future	11.73	84.3382	84.3837	84.3382	160,734.00
06/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	360	0	0	0	0.00
06/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	372	0	0	0	0.00
06/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	348	0	0	0	0.00
06/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3277	3	3	3	0.00
06/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3189	3	3	3	0.00
06/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3233	3	3	3	0.00
06/03/2024	R035 On 01-August-24			Bond Future	11.83	86.1904	86.2371	86.1904	0.00
06/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2223	2	2	2	0.00
06/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2250	2	2	2	0.00
06/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2195	2	2	2	0.00
06/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2425	2	2	2	0.00
06/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2376	2	2	2	0.00
06/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2400	2	2	2	0.00
06/03/2024	R035 On 07-November-24			Bond Future	11.96	83.7006	83.7491	83.7006	14,838.00
06/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3799	4	4	4	0.00
06/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3829	4	4	4	0.00
06/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3770	4	4	4	0.00
06/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2724	3	3	3	0.00
06/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2684	3	3	3	0.00
06/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2704	3	3	3	0.00
06/03/2024	R035 On 06-February-25			Bond Future	12.10	85.4848	85.5353	85.4848	0.00
06/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3950	4	4	4	0.00
06/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2436	2	2	2	0.00
06/03/2024	R035 On 08-May-25			Bond Future	12.25	82.7358	82.7886	82.7358	0.00
06/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2379	2	2	2	0.00
06/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4717	5	5	5	0.00
06/03/2024	R053 On 02-May-24			Bond Future	12.44	94.7701	94.7987	94.7701	5,189.00
06/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4751	5	5	5	0.00
06/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4696	5	5	5	0.00
06/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4806	5	5	5	0.00
06/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	583	1	1	1	0.00
06/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	608	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
06/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	596	1	1	1	0.00
06/03/2024	R053 On 01-August-24			Bond Future	12.55	96.8515	96.8807	96.8515	0.00
06/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5778	6	6	6	0.00
06/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5827	6	6	6	0.00
06/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5730	6	6	6	0.00
06/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1713	2	2	2	0.00
06/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1677	2	2	2	0.00
06/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1695	2	2	2	0.00
06/03/2024	R053 On 07-November-24			Bond Future	12.68	93.2551	93.2858	93.2551	0.00
06/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4788	5	5	5	0.00
06/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4748	5	5	5	0.00
06/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4828	5	5	5	0.00
06/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3905	4	4	4	0.00
06/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3964	4	4	4	0.00
06/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3934	4	4	4	0.00
06/03/2024	R053 On 06-February-25			Bond Future	12.81	95.2411	95.2737	95.2411	0.00
06/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4751	5	5	5	0.00
06/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3858	4	4	4	0.00
06/03/2024	R053 On 08-May-25			Bond Future	12.96	91.3360	91.3708	91.3360	0.00
06/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3777	4	4	4	0.00
06/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5974	6	6	6	0.00
06/03/2024	R186 On 02-May-24			Bond Future	8.92	107.5274	107.5541	107.5274	93,097.00
06/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	3	0	0	0	0.00
06/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	3	0	0	0	0.00
06/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	4	0	0	0	0.00
06/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1946	2	2	2	2,030.00
06/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3409	3	3	3	0.00
06/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13	0	0	0	2,030.00
06/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	73	0	0	0	0.00
06/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2177	2	2	2	0.00
06/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2224	2	2	2	0.00
06/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2200	2	2	2	0.00
06/03/2024	R186 On 01-August-24			Bond Future	8.92	104.5807	104.6081	104.5807	0.00
06/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	508	0	1	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
06/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	497	0	0	0	0.00
06/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	518	1	1	1	0.00
06/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	996	1	1	1	0.00
06/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1019	1	1	1	0.00
06/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1007	1	1	1	0.00
06/03/2024	R186 On 07-November-24			Bond Future	8.93	107.0384	107.0674	107.0384	35,599.00
06/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1235	1	1	1	0.00
06/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1248	1	1	1	0.00
06/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1223	1	1	1	0.00
06/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	839	1	1	1	0.00
06/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	826	1	1	1	0.00
06/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	833	1	1	1	0.00
06/03/2024	R186 On 06-February-25			Bond Future	8.97	104.0048	104.0357	104.0048	0.00
06/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1114	1	1	1	0.00
06/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1018	1	1	1	0.00
06/03/2024	R186 On 08-May-25			Bond Future	9.08	106.1520	106.1850	106.1520	0.00
06/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	550	1	1	1	0.00
06/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1463	1	1	1	0.00
06/03/2024	R202 On 02-May-24			Bond Future	259.65	259.7291	259.6506	259.7291	4,848.00
06/03/2024	R202 On 01-August-24			Bond Future	260.34	260.4193	260.3390	260.4193	0.00
06/03/2024	R202 On 07-November-24			Bond Future	266.53	266.6069	266.5272	266.6069	0.00
06/03/2024	R202 On 06-February-25			Bond Future	267.07	267.1462	267.0679	267.1462	0.00
06/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	278	0	0	0	0.00
06/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
06/03/2024	R202 On 08-May-25			Bond Future	272.66	272.7342	272.6582	272.7342	0.00
06/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	348	0	0	0	0.00
06/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
06/03/2024	R209 On 02-May-24			Bond Future	11.86	65.2919	65.3321	65.2919	13,185.00
06/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	177	0	0	0	0.00
06/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	184	0	0	0	0.00
06/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	171	0	0	0	0.00
06/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3495	4	3	4	0.00
06/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3408	3	3	3	0.00
06/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3451	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
06/03/2024	R209 On 01-August-24			Bond Future	11.96	66.7258	66.7670	66.7258	1,690.00
06/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1558	2	2	2	0.00
06/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1581	2	2	2	0.00
06/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1536	2	2	2	0.00
06/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2364	2	2	2	0.00
06/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2315	2	2	2	0.00
06/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2340	2	2	2	0.00
06/03/2024	R209 On 07-November-24			Bond Future	12.08	65.1369	65.1797	65.1369	5,237.00
06/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3098	3	3	3	0.00
06/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3073	3	3	3	0.00
06/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3124	3	3	3	0.00
06/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2432	2	2	2	0.00
06/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2470	2	2	2	0.00
06/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2451	2	2	2	0.00
06/03/2024	R209 On 06-February-25			Bond Future	12.20	66.5250	66.5695	66.5250	0.00
06/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3250	3	3	3	0.00
06/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2188	2	2	2	0.00
06/03/2024	R209 On 08-May-25			Bond Future	12.34	64.7432	64.7896	64.7432	0.00
06/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2132	2	2	2	0.00
06/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4123	4	4	4	0.00
06/03/2024	R210 On 02-May-24			Bond Future	233.34	233.4220	233.3404	233.4220	198.00
06/03/2024	R210 On 01-August-24			Bond Future	238.52	238.6050	238.5220	238.6050	300.00
06/03/2024	R210 On 07-November-24			Bond Future	240.86	240.9442	240.8613	240.9442	0.00
06/03/2024	R210 On 06-February-25			Bond Future	246.06	246.1394	246.0577	246.1394	0.00
06/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6448	7	6	7	0.00
06/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/03/2024	R210 On 08-May-25			Bond Future	247.81	247.8873	247.8073	247.8873	0.00
06/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
06/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	223	0	0	0	0.00
06/03/2024	R213 On 02-May-24			Bond Future	10.62	84.0329	84.0442	84.0329	25,824.00
06/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	463	0	0	0	0.00
06/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	449	0	0	0	0.00
06/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	477	0	0	0	0.00
06/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1841	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
06/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1899	2	2	2	0.00
06/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1870	2	2	2	0.00
06/03/2024	R213 On 01-August-24			Bond Future	10.70	85.8784	85.8901	85.8784	0.00
06/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2165	2	2	2	0.00
06/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2140	2	2	2	0.00
06/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2115	2	2	2	0.00
06/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1445	1	1	1	0.00
06/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1429	1	1	1	0.00
06/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1413	1	1	1	0.00
06/03/2024	R213 On 07-November-24			Bond Future	10.80	84.3355	84.3481	84.3355	10,002.00
06/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3289	3	3	3	0.00
06/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3314	3	3	3	0.00
06/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3263	3	3	3	0.00
06/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1642	2	2	2	0.00
06/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1615	2	2	2	0.00
06/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1629	2	2	2	0.00
06/03/2024	R213 On 06-February-25			Bond Future	10.92	86.1339	86.1478	86.1339	0.00
06/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3344	3	3	3	0.00
06/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1692	2	2	2	0.00
06/03/2024	R213 On 08-May-25			Bond Future	11.05	84.3537	84.3691	84.3537	0.00
06/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1638	2	2	2	0.00
06/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3659	4	4	4	0.00
06/03/2024	R214 On 02-May-24			Bond Future	12.32	60.2484	60.2643	60.2484	23,361.00
06/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	105	0	0	0	0.00
06/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	109	0	0	0	0.00
06/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	100	0	0	0	0.00
06/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5362	5	5	5	0.00
06/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2960	3	3	3	0.00
06/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	848	1	1	1	10,000.00
06/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	887	1	1	1	5,110.00
06/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1759	2	2	2	0.00
06/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	468	0	0	0	15,110.00
06/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1816	2	2	2	0.00
06/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	118	0	0	0	15,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4392	4	4	4	0.00
06/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4296	4	4	4	0.00
06/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4344	4	4	4	0.00
06/03/2024	R214 On 01-August-24			Bond Future	12.42	61.5716	61.5879	61.5716	0.00
06/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1504	2	2	2	0.00
06/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1461	1	1	1	0.00
06/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1483	1	1	1	0.00
06/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2685	3	3	3	0.00
06/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2711	3	3	3	0.00
06/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2658	3	3	3	0.00
06/03/2024	R214 On 07-November-24			Bond Future	12.55	59.7115	59.7288	59.7115	0.00
06/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3028	3	3	3	0.00
06/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3003	3	3	3	0.00
06/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3054	3	3	3	0.00
06/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2716	3	3	3	0.00
06/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2756	3	3	3	0.00
06/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2736	3	3	3	0.00
06/03/2024	R214 On 06-February-25			Bond Future	12.67	60.9843	61.0026	60.9843	0.00
06/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2923	3	3	3	0.00
06/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2761	3	3	3	0.00
06/03/2024	R214 On 08-May-25			Bond Future	12.81	58.9372	58.9568	58.9372	0.00
06/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2304	2	2	2	0.00
06/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4161	4	4	4	0.00
06/03/2024	R248 On 02-May-24			Bond Future	12.50	73.2416	73.2619	73.2416	246,040.00
06/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	54	0	0	0	0.00
06/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	57	0	0	0	0.00
06/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	52	0	0	0	0.00
06/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	38	0	0	0	0.00
06/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1284	1	1	1	0.00
06/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4024	4	4	4	0.00
06/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	462	0	0	0	0.00
06/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1865	2	2	2	0.00
06/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6792	7	7	7	0.00
06/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6410	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6284	6	6	6	0.00
06/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6347	6	6	6	0.00
06/03/2024	R248 On 01-August-24			Bond Future	12.61	74.8502	74.8710	74.8502	13,000.00
06/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1762	2	2	2	0.00
06/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1788	2	2	2	0.00
06/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1737	2	2	2	0.00
06/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3505	4	4	4	0.00
06/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3439	3	3	3	0.00
06/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3472	3	3	3	0.00
06/03/2024	R248 On 07-November-24			Bond Future	12.74	72.1573	72.1792	72.1573	0.00
06/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3630	4	4	4	0.00
06/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3660	4	4	4	0.00
06/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3600	4	4	4	0.00
06/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3378	3	3	3	0.00
06/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3330	3	3	3	0.00
06/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3354	3	3	3	0.00
06/03/2024	R248 On 06-February-25			Bond Future	12.88	73.6950	73.7183	73.6950	0.00
06/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2965	3	3	3	0.00
06/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3863	4	4	4	0.00
06/03/2024	R248 On 08-May-25			Bond Future	13.02	70.7652	70.7900	70.7652	0.00
06/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2786	3	3	3	0.00
06/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5052	5	5	5	0.00
06/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00