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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/05/2024 TO: 06/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	2025 On 02-May-24			Bond Future	176.06	176.0600	176.0600	176.0600	0.00
06/05/2024	2025 On 01-August-24			Bond Future	181.79	181.7403	181.7924	181.7403	5,540.00
06/05/2024	2025 On 07-November-24			Bond Future	186.17	186.1170	186.1706	186.1170	4,944.00
06/05/2024	2029 On 02-May-24			Bond Future	127.53	127.5300	127.5300	127.5300	0.00
06/05/2024	2029 On 01-August-24			Bond Future	131.29	131.2670	131.2930	131.2670	8,481.00
06/05/2024	2029 On 07-November-24			Bond Future	133.05	133.0209	133.0477	133.0209	0.00
06/05/2024	2029 On 06-February-25			Bond Future	136.00	135.9711	135.9989	135.9711	0.00
06/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3599	4	4	4	0.00
06/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2029 On 08-May-25			Bond Future	137.57	137.5390	137.5677	137.5390	0.00
06/05/2024	2029 On 08-May-25	137.85	Call	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
06/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	282	0	0	0	0.00
06/05/2024	2029 On 07-August-25			Bond Future	140.45	140.4210	140.4511	140.4210	0.00
06/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	3041	3	3	3	0.00
06/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2030 On 02-May-24			Bond Future	9.82	94.2712	94.2712	94.2712	0.00
06/05/2024	2030 On 01-August-24			Bond Future	10.67	89.1068	89.2516	89.1068	117,435.00
06/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	959	1	1	1	0.00
06/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	944	1	1	1	0.00
06/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	975	1	1	1	0.00
06/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	721	1	1	1	600.00
06/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1552	2	2	2	600.00
06/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3022	3	3	3	0.00
06/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	640	1	1	1	600.00
06/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2488	3	2	3	0.00
06/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1403	1	1	1	0.00
06/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	2047	2	2	2	0.00
06/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	2093	2	2	2	0.00
06/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	2070	2	2	2	0.00
06/05/2024	2030 On 07-November-24			Bond Future	10.77	91.2296	91.3779	91.2296	33,476.00
06/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1978	2	2	2	0.00
06/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1998	2	2	2	0.00
06/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1959	2	2	2	0.00
06/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1902	2	2	2	600.00
06/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4781	5	5	5	0.00
06/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1098	1	1	1	600.00
06/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	2137	2	2	2	0.00
06/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	758	1	1	1	600.00
06/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3185	3	3	3	0.00
06/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	2085	2	2	2	0.00
06/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	2050	2	2	2	0.00
06/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	2068	2	2	2	0.00
06/05/2024	2030 On 06-February-25			Bond Future	10.89	89.2207	89.3727	89.2207	0.00
06/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2043	2	2	2	0.00
06/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2777	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
06/05/2024	2030 On 08-May-25			Bond Future	11.02	91.1724	91.3279	91.1724	0.00
06/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1109	1	1	1	0.00
06/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5499	5	5	5	0.00
06/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2165	2	2	2	2,280.00
06/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4513	4	5	4	0.00
06/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1579	2	2	2	1,640.00
06/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1762	2	2	2	1,640.00
06/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	4018	4	4	4	0.00
06/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1405	1	1	1	2,280.00
06/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3297	3	3	3	0.00
06/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4879	5	5	5	0.00
06/05/2024	2030 On 07-August-25			Bond Future	11.21	89.0470	89.2061	89.0470	0.00
06/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2713	3	3	3	0.00
06/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4734	5	5	5	0.00
06/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1715	2	2	2	1,054.00
06/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1884	2	2	2	1,054.00
06/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	4093	4	4	4	0.00
06/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	3038	3	3	3	0.00
06/05/2024	2032 On 02-May-24			Bond Future	10.55	88.6940	88.6940	88.6940	0.00
06/05/2024	2032 On 01-August-24			Bond Future	11.52	86.3798	86.5254	86.3798	100,501.00
06/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1027	1	1	1	0.00
06/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1044	1	1	1	0.00
06/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1010	1	1	1	0.00
06/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	977	1	1	1	600.00
06/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2026	2	2	2	600.00
06/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4101	4	4	4	0.00
06/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4885	5	5	5	0.00
06/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	499	1	0	1	11,000.00
06/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	678	1	1	1	600.00
06/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1626	2	2	2	0.00
06/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2827	3	3	3	0.00
06/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2769	3	3	3	0.00
06/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2712	3	3	3	0.00
06/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2740	3	3	3	0.00

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06/05/2024	2032 On 07-November-24			Bond Future	11.65	84.2696	84.4189	84.2696	52,520.00
06/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2203	2	2	2	0.00
06/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2181	2	2	2	0.00
06/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2225	2	2	2	0.00
06/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2495	2	2	2	600.00
06/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6307	6	6	6	0.00
06/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1480	1	1	1	600.00
06/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2565	3	3	3	1,615.00
06/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7594	7	8	7	0.00
06/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	601	1	1	1	1,615.00
06/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2610	3	3	3	0.00
06/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2670	3	3	3	0.00
06/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	920	1	1	1	600.00
06/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3861	4	4	4	0.00
06/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2922	3	3	3	0.00
06/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2966	3	3	3	0.00
06/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2944	3	3	3	0.00
06/05/2024	2032 On 06-February-25			Bond Future	11.79	86.1182	86.2709	86.1182	0.00
06/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2906	3	3	3	0.00
06/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	3183	3	3	3	0.00
06/05/2024	2032 On 08-May-25			Bond Future	11.93	83.8349	83.9912	83.8349	0.00
06/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1684	2	2	2	0.00
06/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5998	6	6	6	0.00
06/05/2024	2032 On 07-August-25			Bond Future	12.11	85.5662	85.7262	85.5662	0.00
06/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3596	4	4	4	0.00
06/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	4001	4	4	4	0.00
06/05/2024	2033 On 02-May-24			Bond Future	121.07	121.0700	121.0700	121.0700	0.00
06/05/2024	2033 On 01-August-24			Bond Future	123.10	123.3611	123.0980	123.3611	7,742.00
06/05/2024	2033 On 07-November-24			Bond Future	124.56	124.8267	124.5575	124.8267	0.00
06/05/2024	2033 On 06-February-25			Bond Future	127.32	127.5952	127.3204	127.5952	0.00
06/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2380	3	2	3	0.00
06/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2033 On 08-May-25			Bond Future	128.60	128.8766	128.5961	128.8766	0.00
06/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00

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06/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2024	2	2	2	0.00
06/05/2024	2033 On 07-August-25			Bond Future	131.29	131.5773	131.2914	131.5773	0.00
06/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2641	3	3	3	0.00
06/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2037 On 02-May-24			Bond Future	11.44	82.7696	82.7696	82.7696	0.00
06/05/2024	2037 On 01-August-24			Bond Future	12.59	74.7560	74.7375	74.7560	192,819.00
06/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1015	1	1	1	0.00
06/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	997	1	1	1	0.00
06/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1033	1	1	1	1,383.00
06/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6318	6	6	6	0.00
06/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3925	4	4	4	0.00
06/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1077	1	1	1	1,383.00
06/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	479	1	0	1	1,383.00
06/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3490	4	3	4	0.00
06/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3559	4	4	4	0.00
06/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3525	4	4	4	0.00
06/05/2024	2037 On 07-November-24			Bond Future	12.73	76.5368	76.5180	76.5368	9,175.00
06/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2619	3	3	3	0.00
06/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2644	3	3	3	0.00
06/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2594	3	3	3	0.00
06/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3369	3	3	3	0.00
06/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3320	3	3	3	0.00
06/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3344	3	3	3	0.00
06/05/2024	2037 On 06-February-25			Bond Future	12.87	73.9547	73.9357	73.9547	0.00
06/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3374	3	3	3	0.00
06/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3899	4	4	4	0.00
06/05/2024	2037 On 08-May-25			Bond Future	13.02	75.5715	75.5523	75.5715	3,975.00
06/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2565	3	3	3	0.00
06/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3186	3	3	3	15,000.00
06/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5047	5	5	5	7,500.00
06/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5185	5	5	5	7,500.00
06/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3654	4	4	4	0.00
06/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3748	4	4	4	0.00
06/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5477	5	5	5	0.00

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06/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6365	6	6	6	0.00
06/05/2024	2037 On 07-August-25			Bond Future	13.21	72.8708	72.8516	72.8708	0.00
06/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4221	4	4	4	0.00
06/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5142	5	5	5	0.00
06/05/2024	2038 On 02-May-24			Bond Future	132.09	132.0900	132.0900	132.0900	0.00
06/05/2024	2038 On 01-August-24			Bond Future	132.17	132.2920	132.1721	132.2920	3,564.00
06/05/2024	2038 On 07-November-24			Bond Future	135.36	135.4778	135.3552	135.4778	1,615.00
06/05/2024	2038 On 06-February-25			Bond Future	136.23	136.3533	136.2281	136.3533	0.00
06/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	998	1	1	1	0.00
06/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2038 On 08-May-25			Bond Future	139.24	139.3694	139.2420	139.3694	0.00
06/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
06/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	438	0	0	0	0.00
06/05/2024	2038 On 07-August-25			Bond Future	139.98	140.1100	139.9806	140.1100	0.00
06/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	421	1	0	1	0.00
06/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2040 On 02-May-24			Bond Future	11.61	83.6939	83.6939	83.6939	0.00
06/05/2024	2040 On 01-August-24			Bond Future	12.87	74.5319	74.4576	74.5319	44,910.00
06/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	997	1	1	1	0.00
06/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1015	1	1	1	0.00
06/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	979	1	1	1	0.00
06/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2491	3	2	3	7,500.00
06/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	909	1	1	1	680.00
06/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2287	2	2	2	0.00
06/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4253	4	4	4	0.00
06/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1112	1	1	1	680.00
06/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	2044	2	2	2	0.00
06/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2208	2	2	2	680.00
06/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	4104	4	4	4	0.00
06/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3948	4	4	4	0.00
06/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3872	4	4	4	0.00
06/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3910	4	4	4	0.00
06/05/2024	2040 On 07-November-24			Bond Future	13.01	76.3074	76.2314	76.3074	80,938.00
06/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2758	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
06/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2732	3	3	3	0.00
06/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2785	3	3	3	0.00
06/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3551	4	4	4	0.00
06/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3604	4	4	4	0.00
06/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3578	4	4	4	0.00
06/05/2024	2040 On 06-February-25			Bond Future	13.15	73.4695	73.3921	73.4695	14.00
06/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3331	3	3	3	0.00
06/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4365	4	4	4	0.00
06/05/2024	2040 On 08-May-25			Bond Future	13.31	75.0755	74.9966	75.0755	3,900.00
06/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2681	3	3	3	0.00
06/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4659	5	5	5	7,500.00
06/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2941	3	3	3	15,000.00
06/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4855	5	5	5	7,500.00
06/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3898	4	4	4	0.00
06/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4046	4	4	4	0.00
06/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5803	6	6	6	0.00
06/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6184	6	6	6	0.00
06/05/2024	2040 On 07-August-25			Bond Future	13.49	72.1132	72.0331	72.1132	0.00
06/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4357	4	4	4	0.00
06/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5346	5	5	5	0.00
06/05/2024	2044 On 02-May-24			Bond Future	11.66	80.0103	80.0103	80.0103	0.00
06/05/2024	2044 On 01-August-24			Bond Future	12.95	70.6434	70.5413	70.6434	119,241.00
06/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	761	1	1	1	0.00
06/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	745	1	1	1	0.00
06/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	776	1	1	1	0.00
06/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2357	2	2	2	0.00
06/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3133	3	3	3	0.00
06/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1556	2	2	2	15,000.00
06/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	2071	2	2	2	5,000.00
06/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4332	4	4	4	0.00
06/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4416	4	4	4	0.00
06/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4374	4	4	4	0.00
06/05/2024	2044 On 07-November-24			Bond Future	13.08	72.3262	72.2218	72.3262	234.00
06/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2750	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
06/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2776	3	3	3	0.00
06/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2723	3	3	3	0.00
06/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3682	4	4	4	0.00
06/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3628	4	4	4	0.00
06/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3655	4	4	4	0.00
06/05/2024	2044 On 06-February-25			Bond Future	13.22	69.5263	69.4198	69.5263	0.00
06/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3285	3	3	3	0.00
06/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4324	4	4	4	0.00
06/05/2024	2044 On 08-May-25			Bond Future	13.37	71.0459	70.9373	71.0459	0.00
06/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2793	3	3	3	0.00
06/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6181	6	6	6	0.00
06/05/2024	2044 On 07-August-25			Bond Future	13.55	68.1256	68.0151	68.1256	0.00
06/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4289	4	4	4	0.00
06/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5312	5	5	5	0.00
06/05/2024	2046 On 02-May-24			Bond Future	116.83	116.8300	116.8300	116.8300	0.00
06/05/2024	2046 On 01-August-24			Bond Future	115.16	115.1358	115.1605	115.1358	12,200.00
06/05/2024	2046 On 07-November-24			Bond Future	115.72	115.6972	115.7227	115.6972	5,116.00
06/05/2024	2046 On 06-February-25			Bond Future	118.29	118.2626	118.2890	118.2626	0.00
06/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4279	4	4	4	0.00
06/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2046 On 08-May-25			Bond Future	118.64	118.6147	118.6420	118.6147	0.00
06/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
06/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3328	3	3	3	0.00
06/05/2024	2046 On 07-August-25			Bond Future	121.13	121.0977	121.1262	121.0977	0.00
06/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2436	2	2	2	0.00
06/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2050 On 02-May-24			Bond Future	116.87	116.8700	116.8700	116.8700	0.00
06/05/2024	2050 On 01-August-24			Bond Future	114.26	113.8421	114.2555	113.8421	11,346.00
06/05/2024	2050 On 07-November-24			Bond Future	117.01	116.5837	117.0072	116.5837	4,227.00
06/05/2024	2050 On 06-February-25			Bond Future	117.23	116.7967	117.2299	116.7967	0.00
06/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1630	1	2	1	0.00
06/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/05/2024	2050 On 08-May-25			Bond Future	119.82	119.3800	119.8233	119.3800	0.00
06/05/2024	2050 On 08-May-25	121.16	Call	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
06/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1337	2	1	2	0.00
06/05/2024	2050 On 07-August-25			Bond Future	119.91	119.4523	119.9055	119.4523	0.00
06/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	15	0	0	0	0.00
06/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
06/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	0.00
06/05/2024	AL37 On 01-August-24			Index Future	954.46	952.9660	954.4630	952.9660	0.00
06/05/2024	AL37 On 07-November-24			Index Future	977.21	975.6720	977.2070	975.6720	0.00
06/05/2024	AL37 On 06-February-25			Index Future	998.67	997.0920	998.6690	997.0920	0.00
06/05/2024	AL37 On 08-May-25			Index Future	1020.57	1018.9470	1020.5660	1018.9470	0.00
06/05/2024	AL37 On 07-August-25			Index Future	1041.78	1040.1120	1041.7790	1040.1120	0.00
06/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
06/05/2024	AL7T On 01-August-24			Index Future	1104.21	1103.3250	1104.2070	1103.3250	0.00
06/05/2024	AL7T On 07-November-24			Index Future	1130.52	1129.6130	1130.5190	1129.6130	0.00
06/05/2024	AL7T On 06-February-25			Index Future	1155.35	1154.4130	1155.3480	1154.4130	0.00
06/05/2024	AL7T On 08-May-25			Index Future	1180.68	1179.7160	1180.6800	1179.7160	0.00
06/05/2024	AL7T On 07-August-25			Index Future	1205.22	1204.2210	1205.2210	1204.2210	0.00
06/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
06/05/2024	ALBI On 01-August-24			Index Future	960.95	960.6590	960.9470	960.6590	91.00
06/05/2024	ALBI On 07-November-24			Index Future	983.85	983.5480	983.8450	983.5480	16.00
06/05/2024	ALBI On 06-February-25			Index Future	1005.45	1005.1420	1005.4530	1005.1420	0.00
06/05/2024	ALBI On 08-May-25			Index Future	1027.50	1027.1730	1027.4990	1027.1730	0.00
06/05/2024	ALBI On 07-August-25			Index Future	1048.86	1048.5090	1048.8560	1048.5090	0.00
06/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C030 On 31-January-30			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
06/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	CI43 On 31-January-43			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
06/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	ES33 On 02-May-24			Bond Future	12.26	74.9856	74.9856	74.9856	0.00
06/05/2024	ES33 On 01-August-24			Bond Future	13.00	74.0290	74.0365	74.0290	0.00
06/05/2024	ES33 On 07-November-24			Bond Future	13.18	72.0082	72.0160	72.0082	0.00
06/05/2024	ES33 On 06-February-25			Bond Future	13.37	73.6042	73.6123	73.6042	0.00
06/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
06/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	119	0	0	0	0.00
06/05/2024	ES33 On 08-May-25			Bond Future	13.56	71.4263	71.4348	71.4263	0.00
06/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
06/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3337	3	3	3	0.00
06/05/2024	ES33 On 07-August-25			Bond Future	13.79	72.9161	72.9252	72.9161	0.00
06/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
06/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	879	1	1	1	0.00
06/05/2024	ES42 On 02-May-24			Bond Future	12.65	71.0855	71.0855	71.0855	0.00
06/05/2024	ES42 On 01-August-24			Bond Future	13.32	69.8836	69.8402	69.8836	0.00
06/05/2024	ES42 On 07-November-24			Bond Future	13.48	67.2977	67.2534	67.2977	0.00
06/05/2024	ES42 On 06-February-25			Bond Future	13.64	68.7886	68.7435	68.7886	0.00
06/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	350	0	0	0	0.00
06/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/05/2024	ES42 On 08-May-25			Bond Future	13.80	66.0399	65.9940	66.0399	0.00
06/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
06/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2637	3	3	3	0.00
06/05/2024	ES42 On 07-August-25			Bond Future	13.99	67.4137	67.3672	67.4137	0.00
06/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
06/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	905	1	1	1	0.00
06/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
06/05/2024	GOVI On 01-August-24			GOVI	946.50	946.1820	946.5000	946.1820	727.00
06/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	31200	3	3	3	0.00
06/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	31100	3	3	3	0.00
06/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	31300	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
06/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 07-November-24			GOVI	969.05	968.7260	969.0540	968.7260	0.00
06/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	202740	20	20	20	0.00
06/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	202640	20	20	20	0.00
06/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	202540	20	20	20	0.00
06/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 06-February-25			GOVI	990.34	989.9940	990.3370	989.9940	0.00
06/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	183370	18	18	18	0.00
06/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 08-May-25			GOVI	1012.05	1011.6940	1012.0510	1011.6940	0.00
06/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
06/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	99490	10	10	10	0.00
06/05/2024	GOVI On 07-August-25			GOVI	1033.09	1032.7080	1033.0880	1032.7080	0.00
06/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	220880	22	22	22	0.00
06/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
06/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
06/05/2024	IGOV On 01-August-24			Index Future	352.75	352.5850	352.7540	352.5850	586.00
06/05/2024	IGOV On 07-November-24			Index Future	361.25	361.0760	361.2510	361.0760	16.00
06/05/2024	IGOV On 06-February-25			Index Future	369.27	369.0860	369.2670	369.0860	0.00
06/05/2024	IGOV On 08-May-25			Index Future	377.44	377.2560	377.4440	377.2560	0.00
06/05/2024	IGOV On 07-August-25			Index Future	385.37	385.1710	385.3680	385.1710	0.00
06/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
06/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6600	91.6650	91.6600	0.00
06/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6600	91.6550	91.6600	0.00
06/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6400	91.6300	91.6400	0.00
06/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
06/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
06/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
06/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
06/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
06/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
06/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
06/05/2024	R035 On 02-May-24			Bond Future	11.20	87.2568	87.2568	87.2568	0.00
06/05/2024	R035 On 01-August-24			Bond Future	12.23	84.2550	84.2358	84.2550	76,098.00
06/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1131	1	1	1	0.00
06/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1150	1	1	1	0.00
06/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1112	1	1	1	0.00
06/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4905	5	5	5	0.00
06/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4795	5	5	5	0.00
06/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2045	2	2	2	5,100.00
06/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2758	3	3	3	0.00
06/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2912	3	3	3	0.00
06/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1550	2	2	2	2,740.00
06/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1642	2	2	2	5,100.00
06/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2174	2	2	2	0.00
06/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	799	1	1	1	7,500.00
06/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	770	1	1	1	8,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3343	3	3	3	0.00
06/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3277	3	3	3	0.00
06/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3310	3	3	3	0.00
06/05/2024	R035 On 07-November-24			Bond Future	12.37	81.7459	81.7264	81.7459	90,250.00
06/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2502	3	3	3	0.00
06/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2478	3	2	3	0.00
06/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2527	3	3	3	0.00
06/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2552	3	3	3	1,000.00
06/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5622	6	6	6	0.00
06/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1533	2	2	2	1,000.00
06/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3379	3	3	3	0.00
06/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3404	3	3	3	0.00
06/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3455	3	3	3	0.00
06/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3430	3	3	3	0.00
06/05/2024	R035 On 06-February-25			Bond Future	12.51	83.5393	83.5196	83.5393	0.00
06/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3356	3	3	3	0.00
06/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3858	4	4	4	0.00
06/05/2024	R035 On 08-May-25			Bond Future	12.66	80.8496	80.8297	80.8496	0.00
06/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2262	2	2	2	0.00
06/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6560	7	7	7	0.00
06/05/2024	R035 On 07-August-25			Bond Future	12.84	82.5195	82.4996	82.5195	0.00
06/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4102	4	4	4	0.00
06/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4974	5	5	5	0.00
06/05/2024	R053 On 02-May-24			Bond Future	13.03	90.6438	90.6438	90.6438	0.00
06/05/2024	R053 On 01-August-24			Bond Future	12.81	95.2081	95.0728	95.2081	0.00
06/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4369	5	4	5	0.00
06/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4412	5	4	5	0.00
06/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4325	4	4	4	0.00
06/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	2117	2	2	2	0.00
06/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	2070	2	2	2	0.00
06/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	2093	2	2	2	0.00
06/05/2024	R053 On 07-November-24			Bond Future	12.94	91.6030	91.4646	91.6030	0.00
06/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3758	4	4	4	0.00
06/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3793	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
06/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3723	4	4	4	0.00
06/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4761	5	5	5	0.00
06/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4692	5	5	5	0.00
06/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4726	5	5	5	0.00
06/05/2024	R053 On 06-February-25			Bond Future	13.07	93.6120	93.4707	93.6120	0.00
06/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4703	5	5	5	0.00
06/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5613	6	6	6	0.00
06/05/2024	R053 On 08-May-25			Bond Future	13.21	89.7866	89.6426	89.7866	0.00
06/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4027	4	4	4	0.00
06/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7951	8	8	8	0.00
06/05/2024	R053 On 07-August-25			Bond Future	13.38	91.6374	91.4909	91.6374	0.00
06/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5855	6	6	6	0.00
06/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7198	7	7	7	0.00
06/05/2024	R186 On 02-May-24			Bond Future	8.00	109.7512	109.7512	109.7512	0.00
06/05/2024	R186 On 01-August-24			Bond Future	9.31	103.7127	103.7853	103.7127	82,871.00
06/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	110	0	0	0	0.00
06/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	106	0	0	0	0.00
06/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	114	0	0	0	0.00
06/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1415	1	1	1	0.00
06/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1450	2	1	2	0.00
06/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1432	1	1	1	0.00
06/05/2024	R186 On 07-November-24			Bond Future	9.35	106.1835	106.2580	106.1835	34,925.00
06/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	591	1	1	1	0.00
06/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	581	1	1	1	0.00
06/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	601	1	1	1	0.00
06/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	989	1	1	1	0.00
06/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	1007	1	1	1	0.00
06/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	998	1	1	1	0.00
06/05/2024	R186 On 06-February-25			Bond Future	9.42	103.1968	103.2732	103.1968	0.00
06/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	593	1	1	1	0.00
06/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1259	1	1	1	0.00
06/05/2024	R186 On 08-May-25			Bond Future	9.52	105.4548	105.5331	105.4548	0.00
06/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	327	0	0	0	0.00
06/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1892	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
06/05/2024	R186 On 07-August-25			Bond Future	9.75	102.3198	102.4004	102.3198	0.00
06/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	913	1	1	1	0.00
06/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1378	1	1	1	0.00
06/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	607	1	1	1	1,983.00
06/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	753	1	1	1	1,983.00
06/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1274	1	1	1	0.00
06/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	1000	1	1	1	0.00
06/05/2024	R202 On 02-May-24			Bond Future	255.89	255.8900	255.8900	255.8900	0.00
06/05/2024	R202 On 01-August-24			Bond Future	258.74	259.0925	258.7368	259.0925	441.00
06/05/2024	R202 On 07-November-24			Bond Future	264.97	265.3323	264.9683	265.3323	460.00
06/05/2024	R202 On 06-February-25			Bond Future	265.60	265.9704	265.5990	265.9704	0.00
06/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
06/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1191	1	1	1	0.00
06/05/2024	R202 On 08-May-25			Bond Future	271.48	271.8542	271.4755	271.8542	0.00
06/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
06/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	835	0	1	0	0.00
06/05/2024	R202 On 07-August-25			Bond Future	271.80	272.1805	271.7955	272.1805	0.00
06/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	195	1	0	1	0.00
06/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
06/05/2024	R209 On 02-May-24			Bond Future	11.18	68.6063	68.6063	68.6063	0.00
06/05/2024	R209 On 01-August-24			Bond Future	12.30	65.2265	65.2323	65.2265	15,309.00
06/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	866	1	1	1	0.00
06/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	882	1	1	1	0.00
06/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	851	1	1	1	0.00
06/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3214	3	3	3	0.00
06/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3151	3	3	3	0.00
06/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3183	3	3	3	0.00
06/05/2024	R209 On 07-November-24			Bond Future	12.42	63.6228	63.6288	63.6228	5,237.00
06/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2178	2	2	2	0.00
06/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2200	2	2	2	0.00
06/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2156	2	2	2	0.00
06/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3104	3	3	3	0.00
06/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	3058	3	3	3	0.00
06/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	3081	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
06/05/2024	R209 On 06-February-25			Bond Future	12.55	65.0184	65.0247	65.0184	0.00
06/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2962	3	3	3	0.00
06/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3445	3	3	3	0.00
06/05/2024	R209 On 08-May-25			Bond Future	12.69	63.2838	63.2904	63.2838	0.00
06/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2186	2	2	2	0.00
06/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5676	6	6	6	0.00
06/05/2024	R209 On 07-August-25			Bond Future	12.84	64.5906	64.5977	64.5906	0.00
06/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3766	4	4	4	0.00
06/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4447	4	4	4	0.00
06/05/2024	R210 On 02-May-24			Bond Future	234.53	234.5300	234.5300	234.5300	0.00
06/05/2024	R210 On 01-August-24			Bond Future	239.11	239.1095	239.1124	239.1095	1,336.00
06/05/2024	R210 On 07-November-24			Bond Future	241.52	241.5156	241.5189	241.5156	0.00
06/05/2024	R210 On 06-February-25			Bond Future	246.88	246.8717	246.8757	246.8717	0.00
06/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7266	7	7	7	0.00
06/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/05/2024	R210 On 08-May-25			Bond Future	248.91	248.9016	248.9064	248.9016	0.00
06/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	876	1	1	1	0.00
06/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
06/05/2024	R210 On 07-August-25			Bond Future	254.12	254.1152	254.1213	254.1152	0.00
06/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5681	6	6	6	0.00
06/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
06/05/2024	R213 On 02-May-24			Bond Future	10.29	85.4508	85.4508	85.4508	0.00
06/05/2024	R213 On 01-August-24			Bond Future	11.19	83.7871	83.8968	83.7871	25,429.00
06/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1003	1	1	1	0.00
06/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	987	1	1	1	0.00
06/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1019	1	1	1	0.00
06/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2260	2	2	2	0.00
06/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2310	2	2	2	0.00
06/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2285	2	2	2	0.00
06/05/2024	R213 On 07-November-24			Bond Future	11.31	82.2212	82.3334	82.2212	10,002.00
06/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2070	2	2	2	0.00
06/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2050	2	2	2	0.00
06/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2090	2	2	2	0.00
06/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2406	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
06/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2444	3	2	3	0.00
06/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2425	3	2	3	0.00
06/05/2024	R213 On 06-February-25			Bond Future	11.44	84.0252	84.1402	84.0252	0.00
06/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2487	2	2	2	0.00
06/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2843	3	3	3	0.00
06/05/2024	R213 On 08-May-25			Bond Future	11.58	82.3013	82.4190	82.3013	0.00
06/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1404	1	1	1	0.00
06/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5375	5	5	5	0.00
06/05/2024	R213 On 07-August-25			Bond Future	11.76	84.0033	84.1239	84.0033	0.00
06/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3123	3	3	3	0.00
06/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3466	4	3	4	0.00
06/05/2024	R214 On 02-May-24			Bond Future	11.47	64.5040	64.5040	64.5040	0.00
06/05/2024	R214 On 01-August-24			Bond Future	12.61	60.7617	60.7203	60.7617	9,613.00
06/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	969	1	1	1	0.00
06/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	986	1	1	1	0.00
06/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	953	1	1	1	0.00
06/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3070	3	3	3	0.00
06/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	3008	3	3	3	0.00
06/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	3039	3	3	3	0.00
06/05/2024	R214 On 07-November-24			Bond Future	12.74	58.9015	58.8592	58.9015	1,770.00
06/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2446	2	2	2	0.00
06/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2469	3	2	3	0.00
06/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2423	2	2	2	0.00
06/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	3046	3	3	3	0.00
06/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	3001	3	3	3	0.00
06/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	3023	3	3	3	0.00
06/05/2024	R214 On 06-February-25			Bond Future	12.87	60.1937	60.1506	60.1937	0.00
06/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2899	3	3	3	0.00
06/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3589	4	4	4	0.00
06/05/2024	R214 On 08-May-25			Bond Future	12.99	58.2021	58.1582	58.2021	0.00
06/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2432	2	2	2	0.00
06/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5088	5	5	5	0.00
06/05/2024	R214 On 07-August-25			Bond Future	13.14	59.4041	59.3596	59.4041	0.00
06/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3703	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
06/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4430	4	4	4	0.00
06/05/2024	R248 On 02-May-24			Bond Future	11.47	79.5547	79.5547	79.5547	0.00
06/05/2024	R248 On 01-August-24			Bond Future	12.84	73.7324	73.6273	73.7324	247,230.00
06/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1033	1	1	1	0.00
06/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	996	1	1	1	0.00
06/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1014	1	1	1	0.00
06/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3967	4	4	4	0.00
06/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	4007	4	4	4	0.00
06/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3928	4	4	4	0.00
06/05/2024	R248 On 07-November-24			Bond Future	12.97	71.0363	70.9287	71.0363	11,423.00
06/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2812	3	3	3	0.00
06/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2839	3	3	3	0.00
06/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2785	3	3	3	0.00
06/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3814	4	4	4	0.00
06/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3758	4	4	4	0.00
06/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3786	4	4	4	0.00
06/05/2024	R248 On 06-February-25			Bond Future	13.11	72.5945	72.4848	72.5945	0.00
06/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2885	3	3	3	0.00
06/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	5016	5	5	5	0.00
06/05/2024	R248 On 08-May-25			Bond Future	13.24	69.7286	69.6167	69.7286	0.00
06/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3020	3	3	3	0.00
06/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6459	6	6	6	0.00
06/05/2024	R248 On 07-August-25			Bond Future	13.40	71.1677	71.0538	71.1677	0.00
06/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4505	5	5	5	0.00
06/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5485	5	5	5	0.00
06/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00