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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/02/2024 TO: 07/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	2025 On 02-May-24			Bond Future	179.67	179.7986	179.6712	179.7986	9,015.00
07/02/2024	2025 On 01-August-24			Bond Future	181.83	181.9566	181.8274	181.9566	0.00
07/02/2024	2025 On 07-November-24			Bond Future	186.10	186.2257	186.0958	186.2257	75.00
07/02/2024	2029 On 02-May-24			Bond Future	130.00	130.2452	129.9984	130.2452	7,165.00
07/02/2024	2029 On 01-August-24			Bond Future	132.88	133.1361	132.8846	133.1361	728.00
07/02/2024	2029 On 07-November-24			Bond Future	134.61	134.8614	134.6056	134.8614	66.00
07/02/2024	2029 On 06-February-25			Bond Future	137.53	137.7930	137.5330	137.7930	0.00
07/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5133	5	5	5	0.00
07/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2029 On 02-May-25			Bond Future	138.77	139.0369	138.7738	139.0369	0.00
07/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	924	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
07/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2030 On 02-May-24			Bond Future	9.92	93.9042	93.8482	93.9042	134,129.00
07/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1030	1	1	1	0.00
07/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1010	1	1	1	0.00
07/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1049	1	1	1	0.00
07/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	747	1	1	1	1,000.00
07/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1805	2	2	2	1,000.00
07/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7784	8	8	8	0.00
07/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9360	9	9	9	0.00
07/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3816	4	4	4	1,080.00
07/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4847	5	5	5	500.00
07/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12042	12	12	12	0.00
07/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3156	3	3	3	500.00
07/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	133	0	0	0	0.00
07/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
07/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1828	2	2	2	0.00
07/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
07/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	255	0	0	0	0.00
07/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	374	0	0	0	0.00
07/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	12	0	0	0	1,000.00
07/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	848	1	1	1	0.00
07/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1431	1	1	1	0.00
07/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1474	1	1	1	0.00
07/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1453	1	1	1	0.00
07/02/2024	2030 On 01-August-24			Bond Future	9.98	91.9603	91.9036	91.9603	0.00
07/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2709	3	3	3	0.00
07/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2683	3	3	3	0.00
07/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2734	3	3	3	0.00
07/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1154	1	1	1	0.00
07/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1180	1	1	1	0.00
07/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1167	1	1	1	0.00
07/02/2024	2030 On 07-November-24			Bond Future	10.06	94.0930	94.0362	94.0930	1,652.00
07/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3833	4	4	4	0.00
07/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3859	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
07/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3807	4	4	4	0.00
07/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1275	1	1	1	0.00
07/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1254	1	1	1	0.00
07/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1264	1	1	1	0.00
07/02/2024	2030 On 06-February-25			Bond Future	10.14	92.1057	92.0485	92.1057	0.00
07/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3682	4	4	4	0.00
07/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1739	2	2	2	0.00
07/02/2024	2030 On 02-May-25			Bond Future	10.25	93.8655	93.8085	93.8655	0.00
07/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2062	2	2	2	0.00
07/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3198	3	3	3	0.00
07/02/2024	2032 On 02-May-24			Bond Future	10.79	87.5429	87.5319	87.5429	149,840.00
07/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	920	1	1	1	0.00
07/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	939	1	1	1	0.00
07/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	901	1	1	1	0.00
07/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1635	2	2	2	1,000.00
07/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9363	9	9	9	0.00
07/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4930	5	5	5	0.00
07/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2700	3	3	3	0.00
07/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	959	1	1	1	500.00
07/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2939	3	3	3	0.00
07/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	519	1	1	1	8,500.00
07/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2309	2	2	2	500.00
07/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10487	10	10	10	0.00
07/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	602	1	1	1	1,000.00
07/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	999	1	1	1	500.00
07/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11164	11	11	11	0.00
07/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1124	1	1	1	1,550.00
07/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3185	3	3	3	1,550.00
07/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1803	2	2	2	0.00
07/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00
07/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	576	1	1	1	0.00
07/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	902	1	1	1	0.00
07/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1311	1	1	1	0.00
07/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11	0	0	0	500.00

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07/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	651	1	1	1	17,000.00
07/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	2905	3	3	3	0.00
07/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	736	1	1	1	500.00
07/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2024	2	2	2	0.00
07/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	247	0	0	0	500.00
07/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	26	0	0	0	1,000.00
07/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1967	2	2	2	0.00
07/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2691	3	3	3	0.00
07/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2111	2	2	2	0.00
07/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2053	2	2	2	0.00
07/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2082	2	2	2	0.00
07/02/2024	2032 On 01-August-24			Bond Future	10.88	89.4648	89.4540	89.4648	0.00
07/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2825	3	3	3	0.00
07/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2854	3	3	3	0.00
07/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2796	3	3	3	0.00
07/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1627	2	2	2	0.00
07/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1593	2	2	2	0.00
07/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1610	2	2	2	0.00
07/02/2024	2032 On 07-November-24			Bond Future	10.99	87.3732	87.3633	87.3732	1,525.00
07/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4032	4	4	4	0.00
07/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4002	4	4	4	0.00
07/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4061	4	4	4	0.00
07/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10271	10	10	10	0.00
07/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4511	5	5	5	1,615.00
07/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	333	0	0	0	1,615.00
07/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1611	2	2	2	0.00
07/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1815	2	2	2	0.00
07/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1843	2	2	2	0.00
07/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1829	2	2	2	0.00
07/02/2024	2032 On 06-February-25			Bond Future	11.10	89.2505	89.2413	89.2505	0.00
07/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4652	5	5	5	0.00
07/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1959	2	2	2	0.00
07/02/2024	2032 On 02-May-25			Bond Future	11.22	86.7973	86.7891	86.7973	0.00
07/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2578	3	3	3	0.00
07/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3940	4	4	4	0.00

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07/02/2024	2033 On 02-May-24			Bond Future	123.28	123.3297	123.2787	123.3297	2,042.00
07/02/2024	2033 On 01-August-24			Bond Future	126.02	126.0672	126.0157	126.0672	5,737.00
07/02/2024	2033 On 07-November-24			Bond Future	127.48	127.5300	127.4789	127.5300	0.00
07/02/2024	2033 On 06-February-25			Bond Future	130.25	130.3024	130.2514	130.3024	0.00
07/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5311	5	5	5	0.00
07/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2033 On 02-May-25			Bond Future	131.25	131.3008	131.2506	131.3008	0.00
07/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	631	1	1	1	0.00
07/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2037 On 02-May-24			Bond Future	12.03	79.5436	79.5358	79.5436	83,757.00
07/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	547	1	1	1	0.00
07/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	533	1	1	1	0.00
07/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	561	1	1	1	0.00
07/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3738	4	4	4	0.00
07/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3824	4	4	4	0.00
07/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3781	4	4	4	0.00
07/02/2024	2037 On 01-August-24			Bond Future	12.14	77.0340	77.0265	77.0340	72,241.00
07/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2452	2	2	2	0.00
07/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2424	2	2	2	0.00
07/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2480	2	2	2	1,383.00
07/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6074	6	6	6	0.00
07/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8567	9	9	9	0.00
07/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	439	0	0	0	1,383.00
07/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	938	1	1	1	1,383.00
07/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2647	3	3	3	0.00
07/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2697	3	3	3	0.00
07/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2672	3	3	3	0.00
07/02/2024	2037 On 07-November-24			Bond Future	12.27	78.8200	78.8132	78.8200	9,175.00
07/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4175	4	4	4	0.00
07/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4206	4	4	4	0.00
07/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4144	4	4	4	0.00
07/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2624	3	3	3	0.00
07/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2586	3	3	3	0.00
07/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2605	3	3	3	0.00

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07/02/2024	2037 On 06-February-25			Bond Future	12.40	76.2530	76.2468	76.2530	0.00
07/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4728	5	5	5	0.00
07/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2942	3	3	3	0.00
07/02/2024	2037 On 02-May-25			Bond Future	12.55	77.7075	77.7024	77.7075	0.00
07/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3308	3	3	3	0.00
07/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4801	5	5	5	0.00
07/02/2024	2038 On 02-May-24			Bond Future	133.88	134.4638	133.8770	134.4638	5,213.00
07/02/2024	2038 On 01-August-24			Bond Future	134.79	135.3864	134.7873	135.3864	0.00
07/02/2024	2038 On 07-November-24			Bond Future	137.95	138.5623	137.9510	138.5623	0.00
07/02/2024	2038 On 06-February-25			Bond Future	138.84	139.4594	138.8361	139.4594	0.00
07/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3606	4	4	4	0.00
07/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2038 On 02-May-25			Bond Future	141.53	142.1611	141.5274	142.1611	0.00
07/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	1847	2	2	2	0.00
07/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2040 On 02-May-24			Bond Future	12.39	79.1783	79.1423	79.1783	135,930.00
07/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	332	0	0	0	0.00
07/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	342	0	0	0	0.00
07/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	322	0	0	0	0.00
07/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4935	5	5	5	0.00
07/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4833	5	5	5	0.00
07/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4884	5	5	5	0.00
07/02/2024	2040 On 01-August-24			Bond Future	12.51	76.4103	76.3739	76.4103	2,992.00
07/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2267	2	2	2	0.00
07/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2295	2	2	2	0.00
07/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2240	2	2	2	0.00
07/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3293	3	3	3	0.00
07/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3235	3	3	3	0.00
07/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3264	3	3	3	0.00
07/02/2024	2040 On 07-November-24			Bond Future	12.64	78.1816	78.1453	78.1816	8,677.00
07/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4062	4	4	4	0.00
07/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4031	4	4	4	0.00
07/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4094	4	4	4	0.00
07/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2946	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
07/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2989	3	3	3	0.00
07/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2967	3	3	3	0.00
07/02/2024	2040 On 06-February-25			Bond Future	12.78	75.3501	75.3138	75.3501	0.00
07/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4489	5	4	5	0.00
07/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3601	4	4	4	0.00
07/02/2024	2040 On 02-May-25			Bond Future	12.93	76.7867	76.7508	76.7867	0.00
07/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3505	4	4	4	0.00
07/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5095	5	5	5	0.00
07/02/2024	2044 On 02-May-24			Bond Future	12.51	74.9568	74.9784	74.9568	81,687.00
07/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	288	0	0	0	0.00
07/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	279	0	0	0	0.00
07/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	297	0	0	0	0.00
07/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1909	2	2	2	0.00
07/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2714	3	3	3	0.00
07/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3624	4	4	4	0.00
07/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	974	1	1	1	10,030.00
07/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1398	1	1	1	10,030.00
07/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1971	2	2	2	4,200.00
07/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5267	5	5	5	0.00
07/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5374	5	5	5	0.00
07/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5320	5	5	5	0.00
07/02/2024	2044 On 01-August-24			Bond Future	12.63	72.2214	72.2438	72.2214	26,240.00
07/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1845	2	2	2	0.00
07/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1821	2	2	2	0.00
07/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1869	2	2	2	0.00
07/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3723	4	4	4	0.00
07/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3789	4	4	4	0.00
07/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3756	4	4	4	0.00
07/02/2024	2044 On 07-November-24			Bond Future	12.76	73.8954	73.9193	73.8954	0.00
07/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3976	4	4	4	0.00
07/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4007	4	4	4	0.00
07/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3945	4	4	4	0.00
07/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3206	3	3	3	0.00
07/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3162	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
07/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3184	3	3	3	0.00
07/02/2024	2044 On 06-February-25			Bond Future	12.89	71.0970	71.1221	71.0970	0.00
07/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4376	4	4	4	0.00
07/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3712	4	4	4	0.00
07/02/2024	2044 On 02-May-25			Bond Future	13.04	72.4522	72.4788	72.4522	0.00
07/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3568	4	4	4	0.00
07/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5262	5	5	5	0.00
07/02/2024	2046 On 02-May-24			Bond Future	115.49	115.5382	115.4911	115.5382	16,158.00
07/02/2024	2046 On 01-August-24			Bond Future	118.06	118.1026	118.0551	118.1026	0.00
07/02/2024	2046 On 07-November-24			Bond Future	118.63	118.6756	118.6286	118.6756	0.00
07/02/2024	2046 On 06-February-25			Bond Future	121.21	121.2544	121.2076	121.2544	0.00
07/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7198	7	7	7	0.00
07/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2046 On 02-May-25			Bond Future	121.31	121.3600	121.3138	121.3600	0.00
07/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
07/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	656	1	1	1	0.00
07/02/2024	2050 On 02-May-24			Bond Future	116.90	117.7522	116.9047	117.7522	14,107.00
07/02/2024	2050 On 01-August-24			Bond Future	117.20	118.0690	117.2035	118.0690	0.00
07/02/2024	2050 On 07-November-24			Bond Future	119.95	120.8388	119.9543	120.8388	0.00
07/02/2024	2050 On 06-February-25			Bond Future	120.21	121.1080	120.2055	121.1080	0.00
07/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4606	6	5	6	0.00
07/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/02/2024	2050 On 02-May-25			Bond Future	122.54	123.4537	122.5352	123.4537	0.00
07/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1375	2	1	2	0.00
07/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
07/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
07/02/2024	AL37 On 02-May-24			Index Future	961.20	961.8070	961.1990	961.8070	0.00
07/02/2024	AL37 On 01-August-24			Index Future	982.31	982.9300	982.3100	982.9300	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
07/02/2024	AL37 On 07-November-24			Index Future	1005.13	1005.7650	1005.1340	1005.7650	0.00
07/02/2024	AL37 On 06-February-25			Index Future	1026.78	1027.4250	1026.7840	1027.4250	0.00
07/02/2024	AL37 On 02-May-25			Index Future	1046.53	1047.1760	1046.5270	1047.1760	0.00
07/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
07/02/2024	AL7T On 02-May-24			Index Future	1113.65	1114.2370	1113.6490	1114.2370	0.00
07/02/2024	AL7T On 01-August-24			Index Future	1138.11	1138.7080	1138.1080	1138.7080	0.00
07/02/2024	AL7T On 07-November-24			Index Future	1164.55	1165.1620	1164.5530	1165.1620	0.00
07/02/2024	AL7T On 06-February-25			Index Future	1189.64	1190.2550	1189.6360	1190.2550	0.00
07/02/2024	AL7T On 02-May-25			Index Future	1212.51	1213.1360	1212.5110	1213.1360	0.00
07/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
07/02/2024	ALBI On 02-May-24			Index Future	963.55	963.8590	963.5490	963.8590	94.00
07/02/2024	ALBI On 01-August-24			Index Future	984.71	985.0270	984.7120	985.0270	0.00
07/02/2024	ALBI On 07-November-24			Index Future	1007.59	1007.9110	1007.5920	1007.9110	0.00
07/02/2024	ALBI On 06-February-25			Index Future	1029.30	1029.6170	1029.2950	1029.6170	0.00
07/02/2024	ALBI On 02-May-25			Index Future	1049.09	1049.4100	1049.0870	1049.4100	0.00
07/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	ES33 On 02-May-24			Bond Future	12.42	74.3008	74.2530	74.3008	0.00
07/02/2024	ES33 On 01-August-24			Bond Future	12.56	75.9498	75.9013	75.9498	0.00
07/02/2024	ES33 On 07-November-24			Bond Future	12.73	73.9280	73.8793	73.9280	0.00
07/02/2024	ES33 On 06-February-25			Bond Future	12.91	75.5325	75.4836	75.5325	0.00
07/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1752	2	2	2	0.00
07/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/02/2024	ES33 On 02-May-25			Bond Future	13.09	73.1945	73.1457	73.1945	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
07/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
07/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1476	1	1	1	0.00
07/02/2024	ES42 On 02-May-24			Bond Future	13.02	69.1700	69.1399	69.1700	0.00
07/02/2024	ES42 On 01-August-24			Bond Future	13.16	70.7047	70.6744	70.7047	0.00
07/02/2024	ES42 On 07-November-24			Bond Future	13.31	68.0938	68.0637	68.0938	0.00
07/02/2024	ES42 On 06-February-25			Bond Future	13.47	69.5699	69.5399	69.5699	0.00
07/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1146	1	1	1	0.00
07/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/02/2024	ES42 On 02-May-25			Bond Future	13.64	66.6507	66.6211	66.6507	0.00
07/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
07/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1866	2	2	2	0.00
07/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
07/02/2024	GOVI On 02-May-24			GOVI	949.70	950.0200	949.7030	950.0200	723.00
07/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	12870	1	1	1	0.00
07/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	12770	1	1	1	0.00
07/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	12670	1	1	1	0.00
07/02/2024	GOVI On 01-August-24			GOVI	970.56	970.8840	970.5610	970.8840	0.00
07/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	271910	28	27	28	0.00
07/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	271810	28	27	28	0.00
07/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	271710	27	27	27	0.00
07/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 07-November-24			GOVI	993.11	993.4390	993.1130	993.4390	0.00
07/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	443330	45	44	45	0.00
07/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	443230	45	44	45	0.00
07/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	443130	45	44	45	0.00
07/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 06-February-25			GOVI	1014.50	1014.8340	1014.5040	1014.8340	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
07/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	425040	43	43	43	0.00
07/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/02/2024	GOVI On 02-May-25			GOVI	1034.01	1034.3430	1034.0110	1034.3430	0.00
07/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	120110	12	12	12	0.00
07/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
07/02/2024	IGOV On 02-May-24			Index Future	352.59	353.3460	352.5870	353.3460	590.00
07/02/2024	IGOV On 01-August-24			Index Future	360.42	361.1910	360.4150	361.1910	0.00
07/02/2024	IGOV On 07-November-24			Index Future	368.88	369.6710	368.8790	369.6710	0.00
07/02/2024	IGOV On 06-February-25			Index Future	376.91	377.7130	376.9050	377.7130	0.00
07/02/2024	IGOV On 02-May-25			Index Future	384.23	385.0480	384.2260	385.0480	0.00
07/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
07/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
07/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
07/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7000	91.7020	91.7000	0.00
07/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.23	91.7700	91.7750	91.7700	0.00
07/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	0.00
07/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.07	91.9300	91.9320	91.9300	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
07/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.68	92.3200	92.3220	92.3200	0.00
07/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
07/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.42	92.5800	92.5820	92.5800	0.00
07/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
07/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
07/02/2024	R035 On 02-May-24			Bond Future	11.58	85.2191	85.1553	85.2191	163,880.00
07/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	756	1	1	1	0.00
07/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	774	1	1	1	0.00
07/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	738	1	1	1	0.00
07/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2895	3	3	3	0.00
07/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2820	3	3	3	0.00
07/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2857	3	3	3	0.00
07/02/2024	R035 On 01-August-24			Bond Future	11.68	87.0901	87.0255	87.0901	0.00
07/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2812	3	3	3	0.00
07/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2842	3	3	3	0.00
07/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2781	3	3	3	0.00
07/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2223	2	2	2	0.00
07/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2180	2	2	2	0.00
07/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2201	2	2	2	0.00
07/02/2024	R035 On 07-November-24			Bond Future	11.81	84.5956	84.5305	84.5956	19,854.00
07/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4180	4	4	4	0.00
07/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4149	4	4	4	0.00
07/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4212	4	4	4	0.00
07/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2286	2	2	2	0.00
07/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2322	2	2	2	0.00
07/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2303	2	2	2	0.00
07/02/2024	R035 On 06-February-25			Bond Future	11.94	86.4137	86.3480	86.4137	0.00
07/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4974	5	5	5	0.00
07/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2647	3	3	3	0.00
07/02/2024	R035 On 02-May-25			Bond Future	12.08	83.5575	83.4919	83.5575	0.00
07/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3113	3	3	3	0.00
07/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4589	5	5	5	0.00
07/02/2024	R053 On 02-May-24			Bond Future	12.41	94.9455	95.0496	94.9455	5,189.00
07/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5362	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5414	5	5	5	0.00
07/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5309	5	5	5	0.00
07/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	971	1	1	1	0.00
07/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	941	1	1	1	0.00
07/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	956	1	1	1	0.00
07/02/2024	R053 On 01-August-24			Bond Future	12.51	97.0298	97.1367	97.0298	0.00
07/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6262	6	6	6	0.00
07/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6310	6	6	6	0.00
07/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6214	6	6	6	0.00
07/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1942	2	2	2	0.00
07/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1905	2	2	2	0.00
07/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1923	2	2	2	0.00
07/02/2024	R053 On 07-November-24			Bond Future	12.65	93.4083	93.5189	93.4083	0.00
07/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5107	5	5	5	0.00
07/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5148	5	5	5	0.00
07/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5067	5	5	5	0.00
07/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4050	4	4	4	0.00
07/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3992	4	4	4	0.00
07/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4021	4	4	4	0.00
07/02/2024	R053 On 06-February-25			Bond Future	12.77	95.4139	95.5279	95.4139	0.00
07/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5802	6	6	6	0.00
07/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4655	5	5	5	0.00
07/02/2024	R053 On 02-May-25			Bond Future	12.91	91.3740	91.4915	91.3740	0.00
07/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4743	5	5	5	0.00
07/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6631	7	7	7	0.00
07/02/2024	R186 On 02-May-24			Bond Future	8.72	108.0057	108.0314	108.0057	93,937.00
07/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	74	0	0	0	0.00
07/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	71	0	0	0	0.00
07/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	77	0	0	0	0.00
07/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2437	2	2	2	2,030.00
07/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3893	4	4	4	0.00
07/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	20	0	0	0	2,030.00
07/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	87	0	0	0	0.00
07/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1772	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
07/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1815	2	2	2	0.00
07/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1793	2	2	2	0.00
07/02/2024	R186 On 01-August-24			Bond Future	8.70	105.0686	105.0955	105.0686	0.00
07/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	860	1	1	1	0.00
07/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	847	1	1	1	0.00
07/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	872	1	1	1	0.00
07/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	863	1	1	1	0.00
07/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	881	1	1	1	0.00
07/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	872	1	1	1	0.00
07/02/2024	R186 On 07-November-24			Bond Future	8.69	107.5058	107.5346	107.5058	44,477.00
07/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1598	2	2	2	0.00
07/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1585	2	2	2	0.00
07/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1612	2	2	2	0.00
07/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	723	1	1	1	0.00
07/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	734	1	1	1	0.00
07/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	728	1	1	1	0.00
07/02/2024	R186 On 06-February-25			Bond Future	8.68	104.5007	104.5312	104.5007	0.00
07/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1444	1	1	1	0.00
07/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	852	1	1	1	0.00
07/02/2024	R186 On 02-May-25			Bond Future	8.75	106.4976	106.5301	106.4976	0.00
07/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	815	1	1	1	0.00
07/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1237	1	1	1	0.00
07/02/2024	R202 On 02-May-24			Bond Future	264.60	264.7135	264.6039	264.7135	4,858.00
07/02/2024	R202 On 01-August-24			Bond Future	265.40	265.5109	265.4005	265.5109	0.00
07/02/2024	R202 On 07-November-24			Bond Future	271.63	271.7398	271.6300	271.7398	6.00
07/02/2024	R202 On 06-February-25			Bond Future	272.32	272.4332	272.3238	272.4332	0.00
07/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5534	6	6	6	0.00
07/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
07/02/2024	R202 On 02-May-25			Bond Future	277.60	277.7109	277.6031	277.7109	0.00
07/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5293	5	5	5	0.00
07/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
07/02/2024	R209 On 02-May-24			Bond Future	11.74	65.9558	65.8978	65.9558	13,247.00
07/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	447	0	0	0	0.00
07/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	459	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
07/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	435	0	0	0	0.00
07/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3193	3	3	3	0.00
07/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3118	3	3	3	0.00
07/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3155	3	3	3	0.00
07/02/2024	R209 On 01-August-24			Bond Future	11.83	67.4037	67.3449	67.4037	1,690.00
07/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2042	2	2	2	0.00
07/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2067	2	2	2	0.00
07/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2017	2	2	2	0.00
07/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2268	2	2	2	0.00
07/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2223	2	2	2	0.00
07/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2245	2	2	2	0.00
07/02/2024	R209 On 07-November-24			Bond Future	11.95	65.8105	65.7512	65.8105	5,237.00
07/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3462	4	3	4	0.00
07/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3490	4	3	4	0.00
07/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3435	3	3	3	0.00
07/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2261	2	2	2	0.00
07/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2226	2	2	2	0.00
07/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2243	2	2	2	0.00
07/02/2024	R209 On 06-February-25			Bond Future	12.07	67.2245	67.1646	67.2245	0.00
07/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4124	4	4	4	0.00
07/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2467	2	2	2	0.00
07/02/2024	R209 On 02-May-25			Bond Future	12.19	65.3586	65.2984	65.3586	0.00
07/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2805	3	3	3	0.00
07/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4160	4	4	4	0.00
07/02/2024	R210 On 02-May-24			Bond Future	235.10	235.2100	235.1033	235.2100	198.00
07/02/2024	R210 On 01-August-24			Bond Future	240.32	240.4306	240.3229	240.4306	300.00
07/02/2024	R210 On 07-November-24			Bond Future	242.63	242.7401	242.6329	242.7401	60.00
07/02/2024	R210 On 06-February-25			Bond Future	247.91	248.0160	247.9089	248.0160	0.00
07/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8299	8	8	8	0.00
07/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/02/2024	R210 On 02-May-25			Bond Future	249.32	249.4222	249.3164	249.4222	0.00
07/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1286	1	1	1	0.00
07/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
07/02/2024	R213 On 02-May-24			Bond Future	10.44	84.8463	84.8133	84.8463	26,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1013	1	1	1	0.00
07/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	994	1	1	1	0.00
07/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1033	1	1	1	0.00
07/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1627	2	2	2	0.00
07/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1675	2	2	2	0.00
07/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1651	2	2	2	0.00
07/02/2024	R213 On 01-August-24			Bond Future	10.51	86.7092	86.6760	86.7092	0.00
07/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2823	3	3	3	0.00
07/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2796	3	3	3	0.00
07/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2850	3	3	3	0.00
07/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1312	1	1	1	0.00
07/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1340	1	1	1	0.00
07/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1326	1	1	1	0.00
07/02/2024	R213 On 07-November-24			Bond Future	10.61	85.1602	85.1272	85.1602	16,163.00
07/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3912	4	4	4	0.00
07/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3885	4	4	4	0.00
07/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3940	4	4	4	0.00
07/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1462	1	1	1	0.00
07/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1485	1	1	1	0.00
07/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1473	1	1	1	0.00
07/02/2024	R213 On 06-February-25			Bond Future	10.71	86.9911	86.9583	86.9911	0.00
07/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4280	4	4	4	0.00
07/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1818	2	2	2	0.00
07/02/2024	R213 On 02-May-25			Bond Future	10.83	85.1003	85.0681	85.1003	0.00
07/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2326	2	2	2	0.00
07/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3503	3	4	3	0.00
07/02/2024	R214 On 02-May-24			Bond Future	12.21	60.8343	60.8023	60.8343	20,992.00
07/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	271	0	0	0	0.00
07/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	280	0	0	0	0.00
07/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	263	0	0	0	0.00
07/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5964	6	6	6	0.00
07/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3574	4	4	4	0.00
07/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1306	1	1	1	10,000.00
07/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1353	1	1	1	5,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1687	2	2	2	0.00
07/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	544	1	1	1	15,610.00
07/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1736	2	2	2	0.00
07/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	181	0	0	0	15,610.00
07/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4017	4	4	4	0.00
07/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3929	4	4	4	0.00
07/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3973	4	4	4	0.00
07/02/2024	R214 On 01-August-24			Bond Future	12.31	62.1699	62.1376	62.1699	0.00
07/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1865	2	2	2	0.00
07/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1889	2	2	2	0.00
07/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1842	2	2	2	0.00
07/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2542	3	3	3	0.00
07/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2493	2	2	2	0.00
07/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2517	3	3	3	0.00
07/02/2024	R214 On 07-November-24			Bond Future	12.43	60.3055	60.2731	60.3055	0.00
07/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3302	3	3	3	0.00
07/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3329	3	3	3	0.00
07/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3275	3	3	3	0.00
07/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2484	2	2	2	0.00
07/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2447	2	2	2	0.00
07/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2465	2	2	2	0.00
07/02/2024	R214 On 06-February-25			Bond Future	12.55	61.6015	61.5690	61.6015	0.00
07/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3652	4	4	4	0.00
07/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2924	3	3	3	0.00
07/02/2024	R214 On 02-May-25			Bond Future	12.67	59.4772	59.4451	59.4772	0.00
07/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2959	3	3	3	0.00
07/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4209	4	4	4	0.00
07/02/2024	R248 On 02-May-24			Bond Future	12.42	73.7574	73.7500	73.7574	245,525.00
07/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	168	0	0	0	0.00
07/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	174	0	0	0	0.00
07/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	162	0	0	0	0.00
07/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	129	0	0	0	0.00
07/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1803	2	2	2	0.00
07/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4643	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	593	1	1	1	0.00
07/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1896	2	2	2	0.00
07/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6395	6	6	6	0.00
07/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6032	6	6	6	0.00
07/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5913	6	6	6	0.00
07/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5972	6	6	6	0.00
07/02/2024	R248 On 01-August-24			Bond Future	12.52	75.3768	75.3697	75.3768	13,000.00
07/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2149	2	2	2	0.00
07/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2176	2	2	2	0.00
07/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2121	2	2	2	0.00
07/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3391	3	3	3	0.00
07/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3329	3	3	3	0.00
07/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3360	3	3	3	0.00
07/02/2024	R248 On 07-November-24			Bond Future	12.65	72.6738	72.6675	72.6738	0.00
07/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3871	4	4	4	0.00
07/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3903	4	4	4	0.00
07/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3840	4	4	4	0.00
07/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3130	3	3	3	0.00
07/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3084	3	3	3	0.00
07/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3107	3	3	3	0.00
07/02/2024	R248 On 06-February-25			Bond Future	12.78	74.2352	74.2296	74.2352	0.00
07/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3837	4	4	4	0.00
07/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4223	4	4	4	0.00
07/02/2024	R248 On 02-May-25			Bond Future	12.91	71.2087	71.2041	71.2087	0.00
07/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3511	4	4	4	0.00
07/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5218	5	5	5	0.00
07/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00