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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/03/2024 TO: 07/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	2025 On 02-May-24			Bond Future	179.04	179.0585	179.0386	179.0585	9,075.00
07/03/2024	2025 On 01-August-24			Bond Future	181.18	181.2022	181.1821	181.2022	0.00
07/03/2024	2025 On 07-November-24			Bond Future	185.49	185.5094	185.4893	185.5094	0.00
07/03/2024	2029 On 02-May-24			Bond Future	128.90	128.9770	128.9011	128.9770	7,165.00
07/03/2024	2029 On 01-August-24			Bond Future	131.76	131.8411	131.7635	131.8411	728.00
07/03/2024	2029 On 07-November-24			Bond Future	133.50	133.5770	133.4981	133.5770	0.00
07/03/2024	2029 On 06-February-25			Bond Future	136.38	136.4591	136.3791	136.4591	0.00
07/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3979	4	4	4	0.00
07/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/03/2024	2029 On 08-May-25			Bond Future	137.81	137.8889	137.8081	137.8889	0.00
07/03/2024	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
07/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	42	0	0	0	0.00
07/03/2024	2030 On 02-May-24			Bond Future	10.10	93.0283	93.1150	93.0283	126,938.00
07/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	477	0	0	0	0.00
07/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	463	0	0	0	0.00
07/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	491	0	0	0	0.00
07/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1111	1	1	1	1,000.00
07/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	7047	7	7	7	0.00
07/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	284	0	0	0	1,000.00
07/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	3042	3	3	3	1,080.00
07/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8625	9	9	9	0.00
07/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2388	2	2	2	500.00
07/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4085	4	4	4	500.00
07/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11309	11	11	11	0.00
07/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
07/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	104	0	0	0	0.00
07/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	339	0	0	0	0.00
07/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	1	0	0	0	1,080.00
07/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	214	0	0	0	0.00
07/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	888	1	1	1	0.00
07/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	8	0	0	0	1,000.00
07/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2098	2	2	2	0.00
07/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1606	2	2	2	0.00
07/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1660	2	2	2	0.00
07/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1633	2	2	2	0.00
07/03/2024	2030 On 01-August-24			Bond Future	10.18	91.0657	91.1544	91.0657	0.00
07/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	2025	2	2	2	0.00
07/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	2002	2	2	2	0.00
07/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2049	2	2	2	0.00
07/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1219	1	1	1	0.00
07/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1248	1	1	1	0.00
07/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1233	1	1	1	0.00
07/03/2024	2030 On 07-November-24			Bond Future	10.25	93.2063	93.2974	93.2063	1,650.00
07/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3139	3	3	3	0.00
07/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3114	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
07/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3164	3	3	3	0.00
07/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1297	1	1	1	0.00
07/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1321	1	1	1	0.00
07/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1309	1	1	1	0.00
07/03/2024	2030 On 06-February-25			Bond Future	10.35	91.1846	91.2780	91.1846	0.00
07/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2809	3	3	3	0.00
07/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1638	2	2	2	0.00
07/03/2024	2030 On 08-May-25			Bond Future	10.48	93.0680	93.1637	93.0680	0.00
07/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1405	1	1	1	0.00
07/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3339	3	3	3	0.00
07/03/2024	2032 On 02-May-24			Bond Future	10.96	86.6932	86.7467	86.6932	126,973.00
07/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	310	0	0	0	0.00
07/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	322	0	0	0	0.00
07/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	298	0	0	0	0.00
07/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	138	0	0	0	1,000.00
07/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	849	1	1	1	1,000.00
07/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8565	9	9	9	0.00
07/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4072	4	4	4	0.00
07/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1831	2	2	2	0.00
07/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	335	0	0	0	500.00
07/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2308	2	2	2	1,550.00
07/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	448	0	0	0	1,550.00
07/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10375	10	10	10	0.00
07/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	361	0	0	0	500.00
07/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1456	1	1	1	500.00
07/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9697	10	10	10	0.00
07/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2065	2	2	2	0.00
07/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	103	0	0	0	8,500.00
07/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	562	1	1	1	17,000.00
07/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3274	3	3	3	0.00
07/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	6	0	0	0	500.00
07/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	834	1	1	1	0.00
07/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	3	0	0	0	1,550.00
07/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	484	1	0	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
07/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1912	2	2	2	0.00
07/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	651	1	1	1	500.00
07/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2185	2	2	2	0.00
07/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	175	0	0	0	500.00
07/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	14	0	0	0	1,000.00
07/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2115	2	2	2	0.00
07/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1310	1	1	1	0.00
07/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3013	3	3	3	0.00
07/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2294	2	2	2	0.00
07/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2221	2	2	2	0.00
07/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2257	2	2	2	0.00
07/03/2024	2032 On 01-August-24			Bond Future	11.05	88.5972	88.6520	88.5972	0.00
07/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2158	2	2	2	0.00
07/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2184	2	2	2	0.00
07/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2132	2	2	2	0.00
07/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1765	2	2	2	0.00
07/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1725	2	2	2	0.00
07/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1745	2	2	2	0.00
07/03/2024	2032 On 07-November-24			Bond Future	11.16	86.5129	86.5692	86.5129	1,130.00
07/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3331	3	3	3	0.00
07/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3358	3	3	3	0.00
07/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3303	3	3	3	0.00
07/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9517	9	10	9	0.00
07/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3785	4	4	4	1,615.00
07/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	373	0	0	0	1,615.00
07/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1679	2	2	2	0.00
07/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	1938	2	2	2	0.00
07/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	1906	2	2	2	0.00
07/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	1922	2	2	2	0.00
07/03/2024	2032 On 06-February-25			Bond Future	11.28	88.3575	88.4154	88.3575	0.00
07/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3668	4	4	4	0.00
07/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1800	2	2	2	0.00
07/03/2024	2032 On 08-May-25			Bond Future	11.43	86.0182	86.0777	86.0182	0.00
07/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1764	2	2	2	0.00
07/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	3991	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
07/03/2024	2033 On 02-May-24			Bond Future	121.15	121.1599	121.1475	121.1599	2,064.00
07/03/2024	2033 On 01-August-24			Bond Future	123.84	123.8504	123.8377	123.8504	5,737.00
07/03/2024	2033 On 07-November-24			Bond Future	125.29	125.2996	125.2870	125.2996	0.00
07/03/2024	2033 On 06-February-25			Bond Future	127.99	128.0033	127.9909	128.0033	0.00
07/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3051	3	3	3	0.00
07/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/03/2024	2033 On 08-May-25			Bond Future	129.14	129.1555	129.1438	129.1555	0.00
07/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1476	1	1	1	0.00
07/03/2024	2037 On 02-May-24			Bond Future	12.15	78.8885	78.8684	78.8885	72,758.00
07/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	189	0	0	0	0.00
07/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	182	0	0	0	0.00
07/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	196	0	0	0	0.00
07/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4041	4	4	4	0.00
07/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4140	4	4	4	0.00
07/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4090	4	4	4	0.00
07/03/2024	2037 On 01-August-24			Bond Future	12.27	76.3650	76.3445	76.3650	84,501.00
07/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1883	2	2	2	0.00
07/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1858	2	2	2	0.00
07/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1909	2	2	2	1,383.00
07/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7873	8	8	8	0.00
07/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5355	5	5	5	0.00
07/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	901	1	1	1	1,383.00
07/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	427	0	0	0	1,383.00
07/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2758	3	3	3	0.00
07/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2813	3	3	3	0.00
07/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2785	3	3	3	0.00
07/03/2024	2037 On 07-November-24			Bond Future	12.40	78.1597	78.1390	78.1597	9,175.00
07/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3661	4	4	4	0.00
07/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3632	4	4	4	0.00
07/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3691	4	4	4	0.00
07/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2745	3	3	3	0.00
07/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2786	3	3	3	0.00
07/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2766	3	3	3	0.00

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07/03/2024	2037 On 06-February-25			Bond Future	12.54	75.5657	75.5449	75.5657	0.00
07/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3737	4	4	4	0.00
07/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2653	3	3	3	0.00
07/03/2024	2037 On 08-May-25			Bond Future	12.70	77.1244	77.1034	77.1244	0.00
07/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2443	2	2	2	0.00
07/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4691	5	5	5	0.00
07/03/2024	2038 On 02-May-24			Bond Future	131.96	131.8285	131.9638	131.8285	5,122.00
07/03/2024	2038 On 01-August-24			Bond Future	132.83	132.6943	132.8330	132.6943	0.00
07/03/2024	2038 On 07-November-24			Bond Future	135.99	135.8481	135.9904	135.8481	0.00
07/03/2024	2038 On 06-February-25			Bond Future	136.81	136.6659	136.8121	136.6659	0.00
07/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1582	1	2	1	0.00
07/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/03/2024	2038 On 08-May-25			Bond Future	139.68	139.5264	139.6762	139.5264	0.00
07/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
07/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	4	0	0	0	0.00
07/03/2024	2040 On 02-May-24			Bond Future	12.47	78.6188	78.6831	78.6188	145,079.00
07/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	115	0	0	0	0.00
07/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	121	0	0	0	0.00
07/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	110	0	0	0	0.00
07/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5182	5	5	5	0.00
07/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5070	5	5	5	0.00
07/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5126	5	5	5	0.00
07/03/2024	2040 On 01-August-24			Bond Future	12.60	75.8390	75.9048	75.8390	3,312.00
07/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1788	2	2	2	0.00
07/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1814	2	2	2	0.00
07/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1764	2	2	2	0.00
07/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3286	3	3	3	0.00
07/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3224	3	3	3	0.00
07/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3254	3	3	3	0.00
07/03/2024	2040 On 07-November-24			Bond Future	12.73	77.6213	77.6888	77.6213	8,677.00
07/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3736	4	4	4	0.00
07/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3766	4	4	4	0.00
07/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3705	4	4	4	0.00
07/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3120	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
07/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3075	3	3	3	0.00
07/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3098	3	3	3	0.00
07/03/2024	2040 On 06-February-25			Bond Future	12.87	74.7649	74.8342	74.7649	0.00
07/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3561	4	4	4	0.00
07/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3152	3	3	3	0.00
07/03/2024	2040 On 08-May-25			Bond Future	13.03	76.3064	76.3775	76.3064	0.00
07/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2747	3	3	3	0.00
07/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4869	5	5	5	0.00
07/03/2024	2044 On 02-May-24			Bond Future	12.58	74.5374	74.6016	74.5374	77,730.00
07/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	95	0	0	0	0.00
07/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	91	0	0	0	0.00
07/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	100	0	0	0	0.00
07/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1325	1	1	1	0.00
07/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2088	2	2	2	0.00
07/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2998	3	3	3	0.00
07/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	724	1	1	1	10,030.00
07/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1149	1	1	1	10,030.00
07/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1764	2	2	2	4,200.00
07/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5446	6	5	6	0.00
07/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5562	6	6	6	0.00
07/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5504	6	6	6	0.00
07/03/2024	2044 On 01-August-24			Bond Future	12.70	71.7932	71.8588	71.7932	37,227.00
07/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1414	1	1	1	0.00
07/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1392	1	1	1	0.00
07/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1437	1	1	1	0.00
07/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3675	4	4	4	0.00
07/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3746	4	4	4	0.00
07/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3710	4	4	4	0.00
07/03/2024	2044 On 07-November-24			Bond Future	12.83	73.4803	73.5476	73.4803	0.00
07/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3671	4	4	4	0.00
07/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3641	4	4	4	0.00
07/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3700	4	4	4	0.00
07/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3227	3	3	3	0.00
07/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3273	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
07/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3250	3	3	3	0.00
07/03/2024	2044 On 06-February-25			Bond Future	12.97	70.6609	70.7300	70.6609	0.00
07/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3450	3	3	3	0.00
07/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3179	3	3	3	0.00
07/03/2024	2044 On 08-May-25			Bond Future	13.12	72.1175	72.1884	72.1175	0.00
07/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2801	3	3	3	0.00
07/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	4937	5	5	5	0.00
07/03/2024	2046 On 02-May-24			Bond Future	113.48	112.9667	113.4755	112.9667	16,115.00
07/03/2024	2046 On 01-August-24			Bond Future	116.00	115.4752	115.9954	115.4752	0.00
07/03/2024	2046 On 07-November-24			Bond Future	116.56	116.0229	116.5560	116.0229	0.00
07/03/2024	2046 On 06-February-25			Bond Future	119.07	118.5255	119.0705	118.5255	0.00
07/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5061	5	5	5	0.00
07/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/03/2024	2046 On 08-May-25			Bond Future	119.32	118.7617	119.3192	118.7617	0.00
07/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
07/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2651	3	3	3	0.00
07/03/2024	2050 On 02-May-24			Bond Future	114.91	114.3393	114.9079	114.3393	14,107.00
07/03/2024	2050 On 01-August-24			Bond Future	115.16	114.5820	115.1634	114.5820	0.00
07/03/2024	2050 On 07-November-24			Bond Future	117.90	117.3054	117.9010	117.3054	0.00
07/03/2024	2050 On 06-February-25			Bond Future	118.09	117.4806	118.0899	117.4806	0.00
07/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2490	2	2	2	0.00
07/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/03/2024	2050 On 08-May-25			Bond Future	120.56	119.9390	120.5616	119.9390	0.00
07/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
07/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	598	1	1	1	0.00
07/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	AL37 On 02-May-24			Index Future	953.93	953.1660	953.9270	953.1660	0.00
07/03/2024	AL37 On 01-August-24			Index Future	974.88	974.1010	974.8790	974.1010	0.00
07/03/2024	AL37 On 07-November-24			Index Future	997.82	997.0160	997.8150	997.0160	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
07/03/2024	AL37 On 06-February-25			Index Future	1019.14	1018.3170	1019.1370	1018.3170	0.00
07/03/2024	AL37 On 08-May-25			Index Future	1040.29	1039.4510	1040.2920	1039.4510	0.00
07/03/2024	AL7T On 02-May-24			Index Future	1104.11	1103.8810	1104.1090	1103.8810	0.00
07/03/2024	AL7T On 01-August-24			Index Future	1128.36	1128.1260	1128.3590	1128.1260	0.00
07/03/2024	AL7T On 07-November-24			Index Future	1154.91	1154.6650	1154.9060	1154.6650	0.00
07/03/2024	AL7T On 06-February-25			Index Future	1179.59	1179.3340	1179.5860	1179.3340	0.00
07/03/2024	AL7T On 08-May-25			Index Future	1204.07	1203.8100	1204.0710	1203.8100	0.00
07/03/2024	ALBI On 02-May-24			Index Future	957.04	956.6290	957.0440	956.6290	94.00
07/03/2024	ALBI On 01-August-24			Index Future	978.07	977.6400	978.0650	977.6400	0.00
07/03/2024	ALBI On 07-November-24			Index Future	1001.08	1000.6380	1001.0760	1000.6380	0.00
07/03/2024	ALBI On 06-February-25			Index Future	1022.47	1022.0170	1022.4680	1022.0170	0.00
07/03/2024	ALBI On 08-May-25			Index Future	1043.69	1043.2270	1043.6920	1043.2270	0.00
07/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	ES33 On 02-May-24			Bond Future	12.66	73.2008	73.2303	73.2008	0.00
07/03/2024	ES33 On 01-August-24			Bond Future	12.81	74.8263	74.8565	74.8263	0.00
07/03/2024	ES33 On 07-November-24			Bond Future	12.98	72.8015	72.8326	72.8015	0.00
07/03/2024	ES33 On 06-February-25			Bond Future	13.17	74.3702	74.4022	74.3702	0.00
07/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	671	1	1	1	0.00
07/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/03/2024	ES33 On 08-May-25			Bond Future	13.38	72.1209	72.1540	72.1209	0.00
07/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
07/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2618	3	3	3	0.00
07/03/2024	ES42 On 02-May-24			Bond Future	13.09	68.6110	68.7741	68.6110	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
07/03/2024	ES42 On 01-August-24			Bond Future	13.23	70.1345	70.3012	70.1345	0.00
07/03/2024	ES42 On 07-November-24			Bond Future	13.39	67.5324	67.7033	67.5324	0.00
07/03/2024	ES42 On 06-February-25			Bond Future	13.55	68.9854	69.1603	68.9854	0.00
07/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	767	1	1	1	0.00
07/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/03/2024	ES42 On 08-May-25			Bond Future	13.73	66.1570	66.3360	66.1570	0.00
07/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
07/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2295	2	2	2	0.00
07/03/2024	GOVI On 02-May-24			GOVI	943.20	942.8070	943.2020	942.8070	730.00
07/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	77880	8	8	8	0.00
07/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	77780	8	8	8	0.00
07/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	77680	8	8	8	0.00
07/03/2024	GOVI On 01-August-24			GOVI	963.92	963.5140	963.9180	963.5140	0.00
07/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	205480	20	21	20	0.00
07/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	205380	20	21	20	0.00
07/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	205280	20	21	20	0.00
07/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 07-November-24			GOVI	986.60	986.1800	986.5970	986.1800	0.00
07/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	378070	37	38	37	0.00
07/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	377970	37	38	37	0.00
07/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	378170	37	38	37	0.00
07/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 06-February-25			GOVI	1007.68	1007.2500	1007.6790	1007.2500	0.00
07/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	356790	35	36	35	0.00
07/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/03/2024	GOVI On 08-May-25			GOVI	1028.60	1028.1540	1028.5960	1028.1540	0.00
07/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	65960	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2024	IGOV On 02-May-24			Index Future	347.18	346.6740	347.1840	346.6740	593.00
07/03/2024	IGOV On 01-August-24			Index Future	354.89	354.3720	354.8940	354.3720	0.00
07/03/2024	IGOV On 07-November-24			Index Future	363.33	362.7970	363.3320	362.7970	0.00
07/03/2024	IGOV On 06-February-25			Index Future	371.18	370.6290	371.1760	370.6290	0.00
07/03/2024	IGOV On 08-May-25			Index Future	378.96	378.3990	378.9600	378.3990	0.00
07/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6320	91.6480	91.6320	0.00
07/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6620	91.6420	91.6620	0.00
07/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6320	91.6710	91.6320	0.00
07/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.7020	91.6860	91.7020	0.00
07/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7000	91.7580	91.7000	0.00
07/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.24	91.7100	91.7650	91.7100	0.00
07/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.8000	91.9370	91.8000	0.00
07/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.0720	92.2450	92.0720	0.00
07/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.62	92.1800	92.3770	92.1800	0.00
07/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.2800	92.4770	92.2800	0.00
07/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.2720	92.4250	92.2720	0.00
07/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.64	92.2120	92.3630	92.2120	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
07/03/2024	R035 On 02-May-24			Bond Future	11.73	84.3837	84.3628	84.3837	160,734.00
07/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	347	0	0	0	0.00
07/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	359	0	0	0	0.00
07/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	336	0	0	0	0.00
07/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3286	3	3	3	0.00
07/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3198	3	3	3	0.00
07/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3242	3	3	3	0.00
07/03/2024	R035 On 01-August-24			Bond Future	11.84	86.2371	86.2157	86.2371	0.00
07/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2204	2	2	2	0.00
07/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2232	2	2	2	0.00
07/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2176	2	2	2	0.00
07/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2428	2	2	2	0.00
07/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2379	2	2	2	0.00
07/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2403	2	2	2	0.00
07/03/2024	R035 On 07-November-24			Bond Future	11.97	83.7491	83.7275	83.7491	14,838.00
07/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3781	4	4	4	0.00
07/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3810	4	4	4	0.00
07/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3751	4	4	4	0.00
07/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2727	3	3	3	0.00
07/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2686	3	3	3	0.00
07/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2707	3	3	3	0.00
07/03/2024	R035 On 06-February-25			Bond Future	12.11	85.5353	85.5135	85.5353	0.00
07/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3933	4	4	4	0.00
07/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2440	2	2	2	0.00
07/03/2024	R035 On 08-May-25			Bond Future	12.26	82.7886	82.7667	82.7886	0.00
07/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2366	2	2	2	0.00
07/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4726	5	5	5	0.00
07/03/2024	R053 On 02-May-24			Bond Future	12.43	94.7987	94.8833	94.7987	5,189.00
07/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4806	5	5	5	0.00
07/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4751	5	5	5	0.00
07/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4861	5	5	5	0.00
07/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	554	1	1	1	0.00
07/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	579	1	1	1	0.00
07/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	566	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
07/03/2024	R053 On 01-August-24			Bond Future	12.54	96.8807	96.9673	96.8807	0.00
07/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5829	6	6	6	0.00
07/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5878	6	6	6	0.00
07/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5781	6	6	6	0.00
07/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1678	2	2	2	0.00
07/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1642	2	2	2	0.00
07/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1660	2	2	2	0.00
07/03/2024	R053 On 07-November-24			Bond Future	12.67	93.2858	93.3748	93.2858	0.00
07/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4828	5	5	5	0.00
07/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4788	5	5	5	0.00
07/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4868	5	5	5	0.00
07/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3857	4	4	4	0.00
07/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3916	4	4	4	0.00
07/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3886	4	4	4	0.00
07/03/2024	R053 On 06-February-25			Bond Future	12.80	95.2737	95.3650	95.2737	0.00
07/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4796	5	5	5	0.00
07/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3811	4	4	4	0.00
07/03/2024	R053 On 08-May-25			Bond Future	12.94	91.3708	91.4644	91.3708	0.00
07/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3814	4	4	4	0.00
07/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5917	6	6	6	0.00
07/03/2024	R186 On 02-May-24			Bond Future	8.93	107.5541	107.5421	107.5541	93,097.00
07/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	3	0	0	0	0.00
07/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	3	0	0	0	0.00
07/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	3	0	0	0	0.00
07/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1933	2	2	2	2,030.00
07/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3396	3	3	3	0.00
07/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13	0	0	0	2,030.00
07/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	72	0	0	0	0.00
07/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2188	2	2	2	0.00
07/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2236	2	2	2	0.00
07/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2212	2	2	2	0.00
07/03/2024	R186 On 01-August-24			Bond Future	8.93	104.6081	104.5958	104.6081	0.00
07/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	500	1	1	1	0.00
07/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	490	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
07/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	510	1	1	1	0.00
07/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1001	1	1	1	0.00
07/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1024	1	1	1	0.00
07/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1012	1	1	1	0.00
07/03/2024	R186 On 07-November-24			Bond Future	8.94	107.0674	107.0552	107.0674	35,599.00
07/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1226	1	1	1	0.00
07/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1239	1	1	1	0.00
07/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1214	1	1	1	0.00
07/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	843	1	1	1	0.00
07/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	829	1	1	1	0.00
07/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	836	1	1	1	0.00
07/03/2024	R186 On 06-February-25			Bond Future	8.98	104.0357	104.0236	104.0357	0.00
07/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1107	1	1	1	0.00
07/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1022	1	1	1	0.00
07/03/2024	R186 On 08-May-25			Bond Future	9.09	106.1850	106.1732	106.1850	0.00
07/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	545	1	1	1	0.00
07/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1470	1	1	1	0.00
07/03/2024	R202 On 02-May-24			Bond Future	259.42	259.6506	259.4176	259.6506	4,848.00
07/03/2024	R202 On 01-August-24			Bond Future	260.10	260.3390	260.1015	260.3390	0.00
07/03/2024	R202 On 07-November-24			Bond Future	266.28	266.5272	266.2847	266.5272	0.00
07/03/2024	R202 On 06-February-25			Bond Future	266.82	267.0679	266.8219	267.0679	0.00
07/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	32	0	0	0	0.00
07/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
07/03/2024	R202 On 08-May-25			Bond Future	272.41	272.6582	272.4082	272.6582	0.00
07/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	98	0	0	0	0.00
07/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
07/03/2024	R209 On 02-May-24			Bond Future	11.85	65.3321	65.3615	65.3321	13,179.00
07/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	176	0	0	0	0.00
07/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	183	0	0	0	0.00
07/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	169	0	0	0	0.00
07/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3464	3	3	3	0.00
07/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3378	3	3	3	0.00
07/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3421	3	3	3	0.00
07/03/2024	R209 On 01-August-24			Bond Future	11.95	66.7670	66.7970	66.7670	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1565	2	2	2	0.00
07/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1588	2	2	2	0.00
07/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1543	2	2	2	0.00
07/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2341	2	2	2	0.00
07/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2292	2	2	2	0.00
07/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2317	2	2	2	0.00
07/03/2024	R209 On 07-November-24			Bond Future	12.07	65.1797	65.2105	65.1797	5,237.00
07/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3110	3	3	3	0.00
07/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3084	3	3	3	0.00
07/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3136	3	3	3	0.00
07/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2413	2	2	2	0.00
07/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2450	2	2	2	0.00
07/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2432	2	2	2	0.00
07/03/2024	R209 On 06-February-25			Bond Future	12.19	66.5695	66.6012	66.5695	0.00
07/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3264	3	3	3	0.00
07/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2171	2	2	2	0.00
07/03/2024	R209 On 08-May-25			Bond Future	12.33	64.7896	64.8224	64.7896	0.00
07/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2143	2	2	2	0.00
07/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4100	4	4	4	0.00
07/03/2024	R210 On 02-May-24			Bond Future	233.14	233.3404	233.1367	233.3404	198.00
07/03/2024	R210 On 01-August-24			Bond Future	238.31	238.5220	238.3139	238.5220	300.00
07/03/2024	R210 On 07-November-24			Bond Future	240.65	240.8613	240.6493	240.8613	0.00
07/03/2024	R210 On 06-February-25			Bond Future	245.84	246.0577	245.8420	246.0577	0.00
07/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6232	6	6	6	0.00
07/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/03/2024	R210 On 08-May-25			Bond Future	247.59	247.8073	247.5889	247.8073	0.00
07/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
07/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	441	0	0	0	0.00
07/03/2024	R213 On 02-May-24			Bond Future	10.61	84.0442	84.0915	84.0442	25,824.00
07/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	469	0	0	0	0.00
07/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	455	0	0	0	0.00
07/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	484	0	0	0	0.00
07/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1800	2	2	2	0.00
07/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1857	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
07/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1829	2	2	2	0.00
07/03/2024	R213 On 01-August-24			Bond Future	10.68	85.8901	85.9385	85.8901	0.00
07/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2187	2	2	2	0.00
07/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2162	2	2	2	0.00
07/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2137	2	2	2	0.00
07/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1418	1	1	1	0.00
07/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1402	1	1	1	0.00
07/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1386	1	1	1	0.00
07/03/2024	R213 On 07-November-24			Bond Future	10.79	84.3481	84.3979	84.3481	10,002.00
07/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3315	3	3	3	0.00
07/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3341	3	3	3	0.00
07/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3289	3	3	3	0.00
07/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1619	2	2	2	0.00
07/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1592	2	2	2	0.00
07/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1605	2	2	2	0.00
07/03/2024	R213 On 06-February-25			Bond Future	10.90	86.1478	86.1990	86.1478	0.00
07/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3372	3	3	3	0.00
07/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1670	2	2	2	0.00
07/03/2024	R213 On 08-May-25			Bond Future	11.04	84.3691	84.4217	84.3691	0.00
07/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1656	2	2	2	0.00
07/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3624	4	4	4	0.00
07/03/2024	R214 On 02-May-24			Bond Future	12.31	60.2643	60.3177	60.2643	23,361.00
07/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	105	0	0	0	0.00
07/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	110	0	0	0	0.00
07/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	101	0	0	0	0.00
07/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5408	5	5	5	0.00
07/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2993	3	3	3	0.00
07/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	858	1	1	1	10,000.00
07/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	898	1	1	1	5,110.00
07/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1716	2	2	2	0.00
07/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	447	0	0	0	15,110.00
07/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1773	2	2	2	0.00
07/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	110	0	0	0	15,110.00
07/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4339	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
07/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4244	4	4	4	0.00
07/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4291	4	4	4	0.00
07/03/2024	R214 On 01-August-24			Bond Future	12.41	61.5879	61.6426	61.5879	0.00
07/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1521	2	2	2	0.00
07/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1478	1	1	1	0.00
07/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1499	1	1	1	0.00
07/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2646	3	3	3	0.00
07/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2673	3	3	3	0.00
07/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2620	3	3	3	0.00
07/03/2024	R214 On 07-November-24			Bond Future	12.53	59.7288	59.7849	59.7288	0.00
07/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3053	3	3	3	0.00
07/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3028	3	3	3	0.00
07/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3078	3	3	3	0.00
07/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2685	3	3	3	0.00
07/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2725	3	3	3	0.00
07/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2705	3	3	3	0.00
07/03/2024	R214 On 06-February-25			Bond Future	12.66	61.0026	61.0602	61.0026	0.00
07/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2949	3	3	3	0.00
07/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2730	3	3	3	0.00
07/03/2024	R214 On 08-May-25			Bond Future	12.80	58.9568	59.0158	58.9568	0.00
07/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2326	2	2	2	0.00
07/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4124	4	4	4	0.00
07/03/2024	R248 On 02-May-24			Bond Future	12.49	73.2619	73.3266	73.2619	246,040.00
07/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	54	0	0	0	0.00
07/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	57	0	0	0	0.00
07/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	52	0	0	0	0.00
07/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	38	0	0	0	0.00
07/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1300	1	1	1	0.00
07/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4067	4	4	4	0.00
07/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	440	0	0	0	0.00
07/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1816	2	2	2	0.00
07/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6728	7	7	7	0.00
07/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6346	6	6	6	0.00
07/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6220	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6283	6	6	6	0.00
07/03/2024	R248 On 01-August-24			Bond Future	12.60	74.8710	74.9372	74.8710	13,000.00
07/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1781	2	2	2	0.00
07/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1807	2	2	2	0.00
07/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1756	2	2	2	0.00
07/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3458	4	3	4	0.00
07/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3392	3	3	3	0.00
07/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3425	3	3	3	0.00
07/03/2024	R248 On 07-November-24			Bond Future	12.73	72.1792	72.2472	72.1792	0.00
07/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3660	4	4	4	0.00
07/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3690	4	4	4	0.00
07/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3629	4	4	4	0.00
07/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3340	3	3	3	0.00
07/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3291	3	3	3	0.00
07/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3315	3	3	3	0.00
07/03/2024	R248 On 06-February-25			Bond Future	12.86	73.7183	73.7880	73.7183	0.00
07/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2994	3	3	3	0.00
07/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3822	4	4	4	0.00
07/03/2024	R248 On 08-May-25			Bond Future	13.00	70.7900	70.8615	70.7900	0.00
07/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2813	3	3	3	0.00
07/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5008	5	5	5	0.00
07/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00