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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/06/2024 TO: 07/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	2025 On 01-August-24			Bond Future	181.97	181.9394	181.9688	181.9394	4,870.00
07/06/2024	2025 On 07-November-24			Bond Future	186.32	186.2813	186.3184	186.2813	4,944.00
07/06/2024	2029 On 01-August-24			Bond Future	130.61	130.5924	130.6145	130.5924	9,594.00
07/06/2024	2029 On 07-November-24			Bond Future	132.33	132.3041	132.3318	132.3041	62.00
07/06/2024	2029 On 06-February-25			Bond Future	135.26	135.2431	135.2640	135.2431	0.00
07/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	2864	3	3	3	0.00
07/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/06/2024	2029 On 08-May-25			Bond Future	136.82	136.8054	136.8178	136.8054	0.00
07/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	1032	1	1	1	0.00
07/06/2024	2029 On 07-August-25			Bond Future	139.75	139.7239	139.7473	139.7239	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
07/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2337	2	2	2	0.00
07/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
07/06/2024	2030 On 01-August-24			Bond Future	10.59	89.1313	89.5699	89.1313	118,774.00
07/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	674	1	1	1	0.00
07/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	690	1	1	1	0.00
07/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	659	1	1	1	0.00
07/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	439	0	0	0	600.00
07/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1314	1	1	1	600.00
07/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	2971	3	3	3	0.00
07/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	271	0	0	0	600.00
07/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1889	2	2	2	0.00
07/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	847	1	1	1	0.00
07/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1489	2	1	2	0.00
07/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1444	2	1	2	0.00
07/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1467	2	1	2	0.00
07/06/2024	2030 On 07-November-24			Bond Future	10.69	91.2349	91.6874	91.2349	54,161.00
07/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	1827	2	2	2	0.00
07/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	1807	2	2	2	0.00
07/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	1847	2	2	2	0.00
07/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	926	1	1	1	600.00
07/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	1748	1	2	1	600.00
07/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	4798	4	5	4	0.00
07/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	466	1	0	1	600.00
07/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1674	2	2	2	0.00
07/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2704	3	3	3	0.00
07/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1591	2	2	2	0.00
07/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1623	2	2	2	0.00
07/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1607	2	2	2	0.00
07/06/2024	2030 On 06-February-25			Bond Future	10.80	89.2296	89.6868	89.2296	0.00
07/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	1854	2	2	2	0.00
07/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	2273	3	2	3	0.00
07/06/2024	2030 On 08-May-25			Bond Future	10.93	91.1878	91.6490	91.1878	0.00
07/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	959	1	1	1	0.00
07/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4429	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
07/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1407	1	1	1	1,640.00
07/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	1989	2	2	2	2,280.00
07/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5460	5	5	5	0.00
07/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	1045	1	1	1	2,280.00
07/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2800	3	3	3	0.00
07/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1357	1	1	1	1,640.00
07/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3525	4	4	4	0.00
07/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	4407	5	4	5	0.00
07/06/2024	2030 On 07-August-25			Bond Future	11.10	89.0986	89.5768	89.0986	0.00
07/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2612	2	3	2	0.00
07/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	4717	4	5	4	0.00
07/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1593	1	2	1	1,054.00
07/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1496	2	1	2	1,054.00
07/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3600	4	4	4	0.00
07/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2566	3	3	3	0.00
07/06/2024	2032 On 01-August-24			Bond Future	11.47	86.2502	86.7384	86.2502	94,251.00
07/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	600	1	1	1	0.00
07/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	584	0	1	0	0.00
07/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	617	1	1	1	0.00
07/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	4814	4	5	4	0.00
07/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1653	1	2	1	600.00
07/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	3961	4	4	4	0.00
07/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	552	0	1	0	600.00
07/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	1795	2	2	2	0.00
07/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1360	1	1	1	120.00
07/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	1235	2	1	2	0.00
07/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	961	1	1	1	100.00
07/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	1040	1	1	1	0.00
07/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	324	0	0	0	600.00
07/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	2190	3	2	3	0.00
07/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	216	0	0	0	11,000.00
07/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	2071	2	2	2	0.00
07/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	2130	3	2	3	0.00
07/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	2100	3	2	3	0.00

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07/06/2024	2032 On 07-November-24			Bond Future	11.60	84.1183	84.6213	84.1183	52,889.00
07/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	1822	2	2	2	0.00
07/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	1844	2	2	2	0.00
07/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	1801	2	2	2	0.00
07/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1120	1	1	1	600.00
07/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2118	2	2	2	600.00
07/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6131	6	6	6	0.00
07/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	7535	7	8	7	0.00
07/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2189	2	2	2	1,615.00
07/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	339	0	0	0	1,615.00
07/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	2032	2	2	2	0.00
07/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	541	1	1	1	600.00
07/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	2090	2	2	2	0.00
07/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	3299	4	3	4	0.00
07/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2383	3	2	3	0.00
07/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2339	3	2	3	0.00
07/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2361	3	2	3	0.00
07/06/2024	2032 On 06-February-25			Bond Future	11.74	85.9667	86.4759	85.9667	0.00
07/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2555	2	3	2	0.00
07/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2627	3	3	3	0.00
07/06/2024	2032 On 08-May-25			Bond Future	11.88	83.6859	84.2005	83.6859	0.00
07/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1374	1	1	1	0.00
07/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5479	6	5	6	0.00
07/06/2024	2032 On 07-August-25			Bond Future	12.05	85.4477	85.9801	85.4477	0.00
07/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3368	3	3	3	0.00
07/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3520	4	4	4	0.00
07/06/2024	2033 On 01-August-24			Bond Future	122.66	122.6352	122.6571	122.6352	7,742.00
07/06/2024	2033 On 07-November-24			Bond Future	124.09	124.0590	124.0861	124.0590	0.00
07/06/2024	2033 On 06-February-25			Bond Future	126.84	126.8148	126.8357	126.8148	0.00
07/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1896	2	2	2	0.00
07/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/06/2024	2033 On 08-May-25			Bond Future	128.10	128.0895	128.1025	128.0895	0.00
07/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2518	3	3	3	0.00

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07/06/2024	2033 On 07-August-25			Bond Future	130.85	130.8221	130.8454	130.8221	0.00
07/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2195	2	2	2	0.00
07/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/06/2024	2037 On 01-August-24			Bond Future	12.57	73.9288	74.8079	73.9288	190,484.00
07/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	502	0	1	0	0.00
07/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	516	0	1	0	1,383.00
07/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	489	0	0	0	0.00
07/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6049	5	6	5	0.00
07/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3428	3	3	3	0.00
07/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	510	1	1	1	1,383.00
07/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	139	0	0	0	1,383.00
07/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2980	4	3	4	0.00
07/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	2902	4	3	4	0.00
07/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2941	4	3	4	0.00
07/06/2024	2037 On 07-November-24			Bond Future	12.71	75.6736	76.5764	75.6736	14,225.00
07/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2079	2	2	2	0.00
07/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2055	2	2	2	0.00
07/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2104	2	2	2	0.00
07/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2721	3	3	3	0.00
07/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2772	3	3	3	0.00
07/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2746	3	3	3	0.00
07/06/2024	2037 On 06-February-25			Bond Future	12.86	73.0754	73.9937	73.0754	0.00
07/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	2883	2	3	2	0.00
07/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3350	4	3	4	0.00
07/06/2024	2037 On 08-May-25			Bond Future	13.01	74.6785	75.6119	74.6785	3,975.00
07/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2107	2	2	2	0.00
07/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	4695	4	5	4	7,500.00
07/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2694	2	3	2	15,000.00
07/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4555	4	5	4	7,500.00
07/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	3196	4	3	4	0.00
07/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4925	6	5	6	0.00
07/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	3105	4	3	4	0.00
07/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5847	6	6	6	0.00
07/06/2024	2037 On 07-August-25			Bond Future	13.19	71.9892	72.9484	71.9892	0.00

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07/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	3774	3	4	3	0.00
07/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4598	5	5	5	0.00
07/06/2024	2038 On 01-August-24			Bond Future	130.56	131.1221	130.5635	131.1221	3,162.00
07/06/2024	2038 On 07-November-24			Bond Future	133.68	134.2512	133.6844	134.2512	425.00
07/06/2024	2038 On 06-February-25			Bond Future	134.52	135.1080	134.5211	135.1080	0.00
07/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	709	0	1	0	0.00
07/06/2024	2038 On 08-May-25			Bond Future	137.50	138.1055	137.4966	138.1055	0.00
07/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2183	2	2	2	0.00
07/06/2024	2038 On 07-August-25			Bond Future	138.27	138.8771	138.2658	138.8771	0.00
07/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1294	1	1	1	0.00
07/06/2024	2040 On 01-August-24			Bond Future	12.80	73.7480	74.7825	73.7480	42,643.00
07/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	526	0	1	0	0.00
07/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	512	0	1	0	0.00
07/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	541	0	1	0	0.00
07/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	1980	1	2	1	7,500.00
07/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	3928	3	4	3	0.00
07/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	456	0	0	0	680.00
07/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	1764	1	2	1	0.00
07/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1360	2	1	2	680.00
07/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	3326	4	3	4	0.00
07/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	463	1	0	1	680.00
07/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	1209	2	1	2	0.00
07/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	3073	4	3	4	0.00
07/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	3156	4	3	4	0.00
07/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	3115	4	3	4	0.00
07/06/2024	2040 On 07-November-24			Bond Future	12.95	75.4885	76.5503	75.4885	91,394.00
07/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2323	2	2	2	0.00
07/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2269	2	2	2	0.00
07/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2296	2	2	2	0.00
07/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	775	1	1	1	640.00
07/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1677	1	2	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
07/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3169	3	3	3	0.00
07/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	2112	3	2	3	640.00
07/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3515	4	4	4	640.00
07/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	5403	6	5	6	0.00
07/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2797	3	3	3	0.00
07/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2823	3	3	3	0.00
07/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2771	3	3	3	0.00
07/06/2024	2040 On 06-February-25			Bond Future	13.09	72.6356	73.7164	72.6356	14.00
07/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	2935	2	3	2	0.00
07/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3644	4	4	4	0.00
07/06/2024	2040 On 08-May-25			Bond Future	13.24	74.2288	75.3283	74.2288	3,900.00
07/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2526	2	3	2	0.00
07/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	2781	2	3	2	15,000.00
07/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	4729	4	5	4	7,500.00
07/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4528	4	5	4	7,500.00
07/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3441	4	3	4	0.00
07/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	5312	6	5	6	0.00
07/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5697	6	6	6	0.00
07/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3583	4	4	4	0.00
07/06/2024	2040 On 07-August-25			Bond Future	13.41	71.2789	72.4078	71.2789	0.00
07/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4127	4	4	4	0.00
07/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4741	5	5	5	0.00
07/06/2024	2044 On 01-August-24			Bond Future	12.86	69.9849	70.9945	69.9849	120,886.00
07/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	372	0	0	0	0.00
07/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	384	0	0	0	0.00
07/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	361	0	0	0	0.00
07/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	1919	1	2	1	0.00
07/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	2780	2	3	2	0.00
07/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	750	1	1	1	15,000.00
07/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	1180	2	1	2	5,000.00
07/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3578	4	4	4	0.00
07/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3487	4	3	4	0.00
07/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3532	4	4	4	0.00
07/06/2024	2044 On 07-November-24			Bond Future	13.00	71.6367	72.6729	71.6367	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2337	2	2	2	0.00
07/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2310	2	2	2	0.00
07/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2364	2	2	2	0.00
07/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2765	3	3	3	0.00
07/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2817	3	3	3	0.00
07/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2791	3	3	3	0.00
07/06/2024	2044 On 06-February-25			Bond Future	13.13	68.8244	69.8792	68.8244	0.00
07/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	2939	3	3	3	0.00
07/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3519	4	4	4	0.00
07/06/2024	2044 On 08-May-25			Bond Future	13.28	70.3339	71.4072	70.3339	0.00
07/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2643	2	3	2	0.00
07/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5561	6	6	6	0.00
07/06/2024	2044 On 07-August-25			Bond Future	13.44	67.4272	68.5289	67.4272	0.00
07/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4198	4	4	4	0.00
07/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4707	5	5	5	0.00
07/06/2024	2046 On 01-August-24			Bond Future	113.17	113.4878	113.1694	113.4878	12,498.00
07/06/2024	2046 On 07-November-24			Bond Future	113.67	113.9888	113.6670	113.9888	4,862.00
07/06/2024	2046 On 06-February-25			Bond Future	116.19	116.5207	116.1854	116.5207	0.00
07/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2175	3	2	3	0.00
07/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/06/2024	2046 On 08-May-25			Bond Future	116.49	116.8448	116.4944	116.8448	0.00
07/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5476	5	5	5	0.00
07/06/2024	2046 On 07-August-25			Bond Future	118.99	119.3357	118.9871	119.3357	0.00
07/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	297	1	0	1	0.00
07/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/06/2024	2050 On 01-August-24			Bond Future	111.50	111.9449	111.4977	111.9449	11,361.00
07/06/2024	2050 On 07-November-24			Bond Future	114.16	114.6166	114.1628	114.6166	4,091.00
07/06/2024	2050 On 06-February-25			Bond Future	114.32	114.7948	114.3246	114.7948	0.00
07/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	1275	1	1	1	0.00
07/06/2024	2050 On 08-May-25			Bond Future	116.85	117.3416	116.8533	117.3416	0.00
07/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	4307	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
07/06/2024	2050 On 07-August-25			Bond Future	116.93	117.4207	116.9311	117.4207	0.00
07/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
07/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2959	2	3	2	0.00
07/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	AL37 On 01-August-24			Index Future	958.09	953.4500	958.0870	953.4500	0.00
07/06/2024	AL37 On 07-November-24			Index Future	980.74	975.9550	980.7390	975.9550	0.00
07/06/2024	AL37 On 06-February-25			Index Future	1002.25	997.4110	1002.2450	997.4110	0.00
07/06/2024	AL37 On 08-May-25			Index Future	1024.20	1019.3300	1024.2040	1019.3300	0.00
07/06/2024	AL37 On 07-August-25			Index Future	1045.94	1040.8790	1045.9350	1040.8790	0.00
07/06/2024	AL7T On 01-August-24			Index Future	1106.20	1096.6300	1106.1960	1096.6300	0.00
07/06/2024	AL7T On 07-November-24			Index Future	1132.35	1122.5150	1132.3490	1122.5150	0.00
07/06/2024	AL7T On 06-February-25			Index Future	1157.18	1147.1930	1157.1810	1147.1930	0.00
07/06/2024	AL7T On 08-May-25			Index Future	1182.53	1172.4030	1182.5340	1172.4030	0.00
07/06/2024	AL7T On 07-August-25			Index Future	1207.62	1197.1880	1207.6240	1197.1880	0.00
07/06/2024	ALBI On 01-August-24			Index Future	963.96	955.9220	963.9570	955.9220	126.00
07/06/2024	ALBI On 07-November-24			Index Future	986.75	978.4850	986.7470	978.4850	16.00
07/06/2024	ALBI On 06-February-25			Index Future	1008.39	999.9970	1008.3850	999.9970	0.00
07/06/2024	ALBI On 08-May-25			Index Future	1030.48	1021.9720	1030.4790	1021.9720	0.00
07/06/2024	ALBI On 07-August-25			Index Future	1052.34	1043.5770	1052.3430	1043.5770	0.00
07/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C038 On 31-January-38			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
07/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	CS33 On 15-September-33			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
07/06/2024	ES33 On 01-August-24			Bond Future	12.99	73.3533	74.0877	73.3533	0.00
07/06/2024	ES33 On 07-November-24			Bond Future	13.17	71.3008	72.0555	71.3008	0.00
07/06/2024	ES33 On 06-February-25			Bond Future	13.36	72.8841	73.6515	72.8841	0.00
07/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
07/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	80	1	0	1	0.00
07/06/2024	ES33 On 08-May-25			Bond Future	13.55	70.6956	71.4751	70.6956	0.00
07/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
07/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3297	4	3	4	0.00
07/06/2024	ES33 On 07-August-25			Bond Future	13.77	72.1988	73.0008	72.1988	0.00
07/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
07/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	804	2	1	2	0.00
07/06/2024	ES42 On 01-August-24			Bond Future	13.34	68.7904	69.7684	68.7904	0.00
07/06/2024	ES42 On 07-November-24			Bond Future	13.50	66.1634	67.1674	66.1634	0.00
07/06/2024	ES42 On 06-February-25			Bond Future	13.65	67.6321	68.6545	67.6321	0.00
07/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	261	0	0	0	0.00
07/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	1	0	1	0.00
07/06/2024	ES42 On 08-May-25			Bond Future	13.82	64.8628	65.9033	64.8628	0.00
07/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
07/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2728	4	3	4	0.00
07/06/2024	ES42 On 07-August-25			Bond Future	14.00	66.2390	67.3073	66.2390	0.00
07/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
07/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	965	2	1	2	0.00
07/06/2024	GOVI On 01-August-24			GOVI	949.60	941.7980	949.5950	941.7980	724.00
07/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	62050	0	6	0	0.00
07/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	62150	0	6	0	0.00
07/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	62250	0	6	0	0.00
07/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	2	0	2	0.00
07/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	2	0	2	0.00
07/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	2	0	2	0.00
07/06/2024	GOVI On 07-November-24			GOVI	972.05	964.0280	972.0460	964.0280	0.00
07/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	232460	15	23	15	0.00
07/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	232660	15	23	15	0.00
07/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	232560	15	23	15	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
07/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/06/2024	GOVI On 06-February-25			GOVI	993.36	985.2220	993.3620	985.2220	0.00
07/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	213620	13	21	13	0.00
07/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/06/2024	GOVI On 08-May-25			GOVI	1015.13	1006.8730	1015.1260	1006.8730	0.00
07/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
07/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	68740	15	7	15	0.00
07/06/2024	GOVI On 07-August-25			GOVI	1036.66	1028.1590	1036.6640	1028.1590	0.00
07/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	256640	17	26	17	0.00
07/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2024	IGOV On 01-August-24			Index Future	349.00	349.6100	349.0000	349.6100	587.00
07/06/2024	IGOV On 07-November-24			Index Future	357.34	357.9530	357.3420	357.9530	16.00
07/06/2024	IGOV On 06-February-25			Index Future	365.26	365.9050	365.2610	365.9050	0.00
07/06/2024	IGOV On 08-May-25			Index Future	373.35	374.0270	373.3450	374.0270	0.00
07/06/2024	IGOV On 07-August-25			Index Future	381.35	382.0140	381.3450	382.0140	0.00
07/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	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
07/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
07/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
07/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
07/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
07/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
07/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
07/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
07/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
07/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/06/2024	R035 On 01-August-24			Bond Future	12.20	83.4795	84.3852	83.4795	61,848.00
07/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	620	0	1	0	0.00
07/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	604	0	1	0	0.00
07/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	636	0	1	0	0.00
07/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	4578	4	5	4	0.00
07/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4456	4	4	4	0.00
07/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5196	4	5	4	0.00
07/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5071	4	5	4	0.00
07/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2387	2	2	2	0.00
07/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2222	2	2	2	0.00
07/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1478	1	1	1	5,100.00
07/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	958	1	1	1	5,100.00
07/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	877	1	1	1	2,740.00
07/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	229	0	0	0	8,000.00
07/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	216	0	0	0	0.00
07/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1458	2	1	2	0.00
07/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	311	0	0	0	7,500.00
07/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	293	0	0	0	8,650.00
07/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2614	3	3	3	0.00
07/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2686	3	3	3	0.00
07/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2650	3	3	3	0.00
07/06/2024	R035 On 07-November-24			Bond Future	12.34	80.9343	81.8645	80.9343	84,386.00
07/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2018	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
07/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2042	2	2	2	0.00
07/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	1993	2	2	2	0.00
07/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5259	5	5	5	0.00
07/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2067	2	2	2	1,000.00
07/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	1032	1	1	1	1,000.00
07/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2756	3	3	3	0.00
07/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2832	3	3	3	0.00
07/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2781	3	3	3	0.00
07/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2807	3	3	3	0.00
07/06/2024	R035 On 06-February-25			Bond Future	12.48	82.7129	83.6589	82.7129	0.00
07/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	2924	3	3	3	0.00
07/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3286	4	3	4	0.00
07/06/2024	R035 On 08-May-25			Bond Future	12.63	80.0109	80.9721	80.0109	0.00
07/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	1901	2	2	2	0.00
07/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	5755	5	6	5	0.00
07/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	3910	3	4	3	0.00
07/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1411	1	1	1	400.00
07/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3583	4	4	4	400.00
07/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	7206	8	7	8	0.00
07/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2460	3	2	3	400.00
07/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	6056	7	6	7	0.00
07/06/2024	R035 On 07-August-25			Bond Future	12.80	81.6956	82.6837	81.6956	0.00
07/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	3758	3	4	3	0.00
07/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4446	5	4	5	0.00
07/06/2024	R053 On 01-August-24			Bond Future	12.78	93.9619	95.2809	93.9619	0.00
07/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	3659	3	4	3	0.00
07/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	3565	3	4	3	0.00
07/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	3612	3	4	3	0.00
07/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	1129	2	1	2	0.00
07/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	1148	2	1	2	0.00
07/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	1109	2	1	2	0.00
07/06/2024	R053 On 07-November-24			Bond Future	12.91	90.3069	91.6607	90.3069	0.00
07/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3019	3	3	3	0.00
07/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	2984	2	3	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
07/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3054	3	3	3	0.00
07/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3756	5	4	5	0.00
07/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3825	5	4	5	0.00
07/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3790	5	4	5	0.00
07/06/2024	R053 On 06-February-25			Bond Future	13.05	92.2911	93.6693	92.2911	0.00
07/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	3916	3	4	3	0.00
07/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4627	6	5	6	0.00
07/06/2024	R053 On 08-May-25			Bond Future	13.18	88.4433	89.8456	88.4433	0.00
07/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3297	3	3	3	0.00
07/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	7019	8	7	8	0.00
07/06/2024	R053 On 07-August-25			Bond Future	13.34	90.3027	91.7420	90.3027	0.00
07/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5044	5	5	5	0.00
07/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	6136	7	6	7	0.00
07/06/2024	R186 On 01-August-24			Bond Future	9.16	103.8958	104.0923	103.8958	84,411.00
07/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	39	0	0	0	0.00
07/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	42	0	0	0	0.00
07/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	37	0	0	0	0.00
07/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	1074	1	1	1	0.00
07/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	1036	1	1	1	0.00
07/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	1055	1	1	1	0.00
07/06/2024	R186 On 07-November-24			Bond Future	9.20	106.3481	106.5533	106.3481	23,884.00
07/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	633	1	1	1	0.00
07/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	644	1	1	1	0.00
07/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	622	1	1	1	0.00
07/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	753	1	1	1	0.00
07/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	737	1	1	1	0.00
07/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	745	1	1	1	0.00
07/06/2024	R186 On 06-February-25			Bond Future	9.25	103.3693	103.5730	103.3693	0.00
07/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	632	1	1	1	0.00
07/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	998	1	1	1	0.00
07/06/2024	R186 On 08-May-25			Bond Future	9.31	105.6385	105.8398	105.6385	0.00
07/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	295	0	0	0	0.00
07/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1553	2	2	2	0.00
07/06/2024	R186 On 07-August-25			Bond Future	9.46	102.5494	102.7633	102.5494	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
07/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1020	1	1	1	0.00
07/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	674	1	1	1	1,983.00
07/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1527	1	2	1	0.00
07/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	538	1	1	1	1,983.00
07/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	978	1	1	1	0.00
07/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	744	1	1	1	0.00
07/06/2024	R202 On 01-August-24			Bond Future	257.81	257.7658	257.8125	257.7658	481.00
07/06/2024	R202 On 07-November-24			Bond Future	263.98	263.9175	263.9752	263.9175	460.00
07/06/2024	R202 On 06-February-25			Bond Future	264.59	264.5449	264.5893	264.5449	0.00
07/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
07/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	2201	2	2	2	0.00
07/06/2024	R202 On 08-May-25			Bond Future	270.44	270.4148	270.4426	270.4148	0.00
07/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
07/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	1867	2	2	2	0.00
07/06/2024	R202 On 07-August-25			Bond Future	270.87	270.8232	270.8725	270.8232	0.00
07/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
07/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	728	1	1	1	0.00
07/06/2024	R209 On 01-August-24			Bond Future	12.28	64.5307	65.3062	64.5307	11,477.00
07/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	426	0	0	0	0.00
07/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	414	0	0	0	0.00
07/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	438	0	0	0	0.00
07/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2633	3	3	3	0.00
07/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2703	3	3	3	0.00
07/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2668	3	3	3	0.00
07/06/2024	R209 On 07-November-24			Bond Future	12.41	62.8964	63.6927	62.8964	5,237.00
07/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1720	1	2	1	0.00
07/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1699	1	2	1	0.00
07/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1741	1	2	1	0.00
07/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2536	3	3	3	0.00
07/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2583	3	3	3	0.00
07/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2559	3	3	3	0.00
07/06/2024	R209 On 06-February-25			Bond Future	12.54	64.2785	65.0886	64.2785	0.00
07/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2544	2	3	2	0.00
07/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2963	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
07/06/2024	R209 On 08-May-25			Bond Future	12.67	62.5320	63.3556	62.5320	0.00
07/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1792	2	2	2	0.00
07/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	5217	6	5	6	0.00
07/06/2024	R209 On 07-August-25			Bond Future	12.82	63.8483	64.6945	63.8483	0.00
07/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3448	3	3	3	0.00
07/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	4032	4	4	4	0.00
07/06/2024	R210 On 01-August-24			Bond Future	239.07	239.0344	239.0733	239.0344	1,448.00
07/06/2024	R210 On 07-November-24			Bond Future	241.44	241.3926	241.4416	241.3926	0.00
07/06/2024	R210 On 06-February-25			Bond Future	246.79	246.7546	246.7912	246.7546	0.00
07/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7181	7	7	7	0.00
07/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/06/2024	R210 On 08-May-25			Bond Future	248.82	248.8025	248.8236	248.8025	0.00
07/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	794	1	1	1	0.00
07/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
07/06/2024	R210 On 07-August-25			Bond Future	254.15	254.1088	254.1498	254.1088	0.00
07/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5710	6	6	6	0.00
07/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
07/06/2024	R213 On 01-August-24			Bond Future	11.09	83.8565	84.2964	83.8565	24,579.00
07/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	757	1	1	1	0.00
07/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	774	1	1	1	0.00
07/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	739	1	1	1	0.00
07/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1663	2	2	2	0.00
07/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1616	2	2	2	0.00
07/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1639	2	2	2	0.00
07/06/2024	R213 On 07-November-24			Bond Future	11.21	82.2742	82.7276	82.2742	52,707.00
07/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	1871	2	2	2	0.00
07/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	1892	2	2	2	0.00
07/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	1850	2	2	2	0.00
07/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1850	2	2	2	0.00
07/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1813	2	2	2	0.00
07/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1831	2	2	2	0.00
07/06/2024	R213 On 06-February-25			Bond Future	11.34	84.0824	84.5411	84.0824	0.00
07/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2354	2	2	2	0.00
07/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2309	3	2	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
07/06/2024	R213 On 08-May-25			Bond Future	11.47	82.3654	82.8285	82.3654	0.00
07/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1198	1	1	1	0.00
07/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4759	5	5	5	0.00
07/06/2024	R213 On 07-August-25			Bond Future	11.63	84.1013	84.5809	84.1013	0.00
07/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3088	3	3	3	0.00
07/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2974	3	3	3	0.00
07/06/2024	R214 On 01-August-24			Bond Future	12.60	59.8852	60.7884	59.8852	15,836.00
07/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	494	0	0	0	0.00
07/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	480	0	0	0	0.00
07/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	507	0	1	0	0.00
07/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2461	3	2	3	0.00
07/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2530	3	3	3	0.00
07/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2495	3	2	3	0.00
07/06/2024	R214 On 07-November-24			Bond Future	12.72	57.9915	58.9183	57.9915	1,770.00
07/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	1888	2	2	2	0.00
07/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	1865	2	2	2	0.00
07/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	1910	2	2	2	0.00
07/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2383	3	2	3	0.00
07/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2429	3	2	3	0.00
07/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2406	3	2	3	0.00
07/06/2024	R214 On 06-February-25			Bond Future	12.85	59.2659	60.2097	59.2659	0.00
07/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2459	2	2	2	0.00
07/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	3090	4	3	4	0.00
07/06/2024	R214 On 08-May-25			Bond Future	12.98	57.2581	58.2187	57.2581	0.00
07/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2166	2	2	2	0.00
07/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4762	5	5	5	0.00
07/06/2024	R214 On 07-August-25			Bond Future	13.12	58.4637	59.4493	58.4637	0.00
07/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3485	3	3	3	0.00
07/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	4122	5	4	5	0.00
07/06/2024	R248 On 01-August-24			Bond Future	12.76	73.1393	74.0602	73.1393	251,750.00
07/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	553	0	1	0	0.00
07/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	569	0	1	0	0.00
07/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	538	0	1	0	0.00
07/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	3116	4	3	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
07/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	3031	4	3	4	0.00
07/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	3074	4	3	4	0.00
07/06/2024	R248 On 07-November-24			Bond Future	12.89	70.4135	71.3589	70.4135	11,427.00
07/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2369	2	2	2	0.00
07/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2396	2	2	2	0.00
07/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2341	2	2	2	0.00
07/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2940	4	3	4	0.00
07/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2886	3	3	3	0.00
07/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2913	4	3	4	0.00
07/06/2024	R248 On 06-February-25			Bond Future	13.02	71.9608	72.9230	71.9608	10,000.00
07/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2489	2	2	2	0.00
07/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	4182	5	4	5	0.00
07/06/2024	R248 On 08-May-25			Bond Future	13.16	69.0862	70.0646	69.0862	0.00
07/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2599	2	3	2	0.00
07/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5591	6	6	6	0.00
07/06/2024	R248 On 07-August-25			Bond Future	13.31	70.5401	71.5449	70.5401	0.00
07/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4201	4	4	4	0.00
07/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4690	5	5	5	0.00
07/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00