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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/07/2024 TO: 08/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	2025 On 01-August-24			Bond Future	181.57	181.5728	181.5659	181.5728	4,600.00
08/07/2024	2025 On 07-November-24			Bond Future	185.87	185.8751	185.8682	185.8751	4,870.00
08/07/2024	2029 On 01-August-24			Bond Future	131.24	131.4184	131.2417	131.4184	3,134.00
08/07/2024	2029 On 07-November-24			Bond Future	132.95	133.1305	132.9497	133.1305	6,877.00
08/07/2024	2029 On 06-February-25			Bond Future	135.86	136.0421	135.8579	136.0421	0.00
08/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3458	4	3	4	0.00
08/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2029 On 08-May-25			Bond Future	137.37	137.5592	137.3716	137.5592	0.00
08/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
08/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	478	0	0	0	0.00
08/07/2024	2029 On 07-August-25			Bond Future	140.31	140.5023	140.3112	140.5023	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
08/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2901	3	3	3	0.00
08/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2030 On 01-August-24			Bond Future	9.75	92.7178	92.8216	92.7178	98,475.00
08/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2541	2	3	2	0.00
08/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2506	2	3	2	0.00
08/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2576	3	3	3	0.00
08/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1955	2	2	2	600.00
08/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3741	4	4	4	600.00
08/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5954	6	6	6	0.00
08/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	2	0	0	0	600.00
08/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	153	0	0	0	0.00
08/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	22	0	0	0	0.00
08/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	78	0	0	0	0.00
08/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	85	0	0	0	0.00
08/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	82	0	0	0	0.00
08/07/2024	2030 On 07-November-24			Bond Future	9.81	94.8901	94.9964	94.8901	65,183.00
08/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3929	4	4	4	0.00
08/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3960	4	4	4	0.00
08/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3899	4	4	4	0.00
08/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3807	4	4	4	600.00
08/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7705	8	8	8	0.00
08/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2390	2	2	2	600.00
08/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	424	0	0	0	0.00
08/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	64	0	0	0	600.00
08/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	860	1	1	1	0.00
08/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	406	0	0	0	0.00
08/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	394	0	0	0	0.00
08/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	400	0	0	0	0.00
08/07/2024	2030 On 06-February-25			Bond Future	9.87	92.9325	93.0414	92.9325	0.00
08/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3818	4	4	4	0.00
08/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	882	1	1	1	0.00
08/07/2024	2030 On 08-May-25			Bond Future	9.95	94.9242	95.0357	94.9242	0.00
08/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2136	2	2	2	0.00
08/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6968	7	7	7	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
08/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2922	3	3	3	1,640.00
08/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3818	4	4	4	2,280.00
08/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8142	8	8	8	0.00
08/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	340	0	0	0	2,280.00
08/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1242	1	1	1	0.00
08/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	510	1	1	1	1,640.00
08/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1653	2	2	2	0.00
08/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2198	2	2	2	0.00
08/07/2024	2030 On 07-August-25			Bond Future	10.05	92.9209	93.0351	92.9209	0.00
08/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4742	5	5	5	0.00
08/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3284	3	3	3	1,054.00
08/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7323	7	7	7	0.00
08/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	644	1	1	1	1,054.00
08/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1833	2	2	2	0.00
08/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1238	1	1	1	0.00
08/07/2024	2032 On 01-August-24			Bond Future	10.48	91.1651	91.3387	91.1651	69,530.00
08/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3240	3	3	3	0.00
08/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3281	3	3	3	0.00
08/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3198	3	3	3	0.00
08/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9200	9	9	9	0.00
08/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3115	3	3	3	600.00
08/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5245	5	5	5	600.00
08/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8240	8	8	8	0.00
08/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5461	5	5	5	0.00
08/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2470	2	2	2	0.00
08/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4770	5	5	5	120.00
08/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	45	0	0	0	0.00
08/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	244	0	0	0	11,000.00
08/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	27	0	0	0	100.00
08/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	3	0	0	0	600.00
08/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	32	0	0	0	0.00
08/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	1	0	0	0	11,000.00
08/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	153	0	0	0	0.00
08/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	144	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
08/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	135	0	0	0	0.00
08/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	140	0	0	0	0.00
08/07/2024	2032 On 07-November-24			Bond Future	10.56	89.1336	89.3114	89.1336	98,867.00
08/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4735	5	5	5	0.00
08/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4700	5	5	5	0.00
08/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4771	5	5	5	0.00
08/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5208	5	5	5	600.00
08/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10332	10	10	10	0.00
08/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3461	3	3	3	600.00
08/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11907	12	12	12	0.00
08/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5319	5	5	5	1,615.00
08/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	21	0	0	0	1,615.00
08/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	471	1	0	1	0.00
08/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	491	1	0	1	0.00
08/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	51	0	0	0	600.00
08/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	949	1	1	1	0.00
08/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	577	1	1	1	0.00
08/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	592	1	1	1	0.00
08/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	584	1	1	1	0.00
08/07/2024	2032 On 06-February-25			Bond Future	10.65	91.0614	91.2433	91.0614	0.00
08/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5597	5	6	5	0.00
08/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	902	1	1	1	0.00
08/07/2024	2032 On 08-May-25			Bond Future	10.74	88.8465	89.0326	88.8465	0.00
08/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3319	3	3	3	0.00
08/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2591	3	3	3	0.00
08/07/2024	2032 On 07-August-25			Bond Future	10.85	90.7243	90.9147	90.7243	0.00
08/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6507	6	7	6	0.00
08/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1724	2	2	2	0.00
08/07/2024	2033 On 01-August-24			Bond Future	124.00	123.9560	124.0013	123.9560	7,000.00
08/07/2024	2033 On 07-November-24			Bond Future	125.44	125.3928	125.4393	125.3928	569.00
08/07/2024	2033 On 06-February-25			Bond Future	128.18	128.1354	128.1832	128.1354	0.00
08/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3243	3	3	3	0.00
08/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2033 On 08-May-25			Bond Future	129.43	129.3805	129.4300	129.3805	0.00

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08/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1190	1	1	1	0.00
08/07/2024	2033 On 07-August-25			Bond Future	132.20	132.1487	132.1998	132.1487	0.00
08/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3550	3	4	3	0.00
08/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2037 On 01-August-24			Bond Future	11.47	80.4285	80.6896	80.4285	184,099.00
08/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3564	3	4	3	0.00
08/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3516	3	4	3	0.00
08/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3612	3	4	3	1,383.00
08/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11791	12	12	12	0.00
08/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8801	9	9	9	0.00
08/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	1	0	0	0	1,383.00
08/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
08/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	116	0	0	0	0.00
08/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	126	0	0	0	0.00
08/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	121	0	0	0	0.00
08/07/2024	2037 On 07-November-24			Bond Future	11.57	82.3128	82.5802	82.3128	27,025.00
08/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6017	6	6	6	0.00
08/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6058	6	6	6	0.00
08/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5975	6	6	6	0.00
08/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	688	1	1	1	0.00
08/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	671	1	1	1	0.00
08/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	680	1	1	1	0.00
08/07/2024	2037 On 06-February-25			Bond Future	11.66	79.8324	80.1058	79.8324	0.00
08/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6807	7	7	7	0.00
08/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1162	1	1	1	0.00
08/07/2024	2037 On 08-May-25			Bond Future	11.78	81.5427	81.8222	81.5427	3,975.00
08/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5171	5	5	5	0.00
08/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9088	9	9	9	7,500.00
08/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6185	6	6	6	15,000.00
08/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8901	9	9	9	7,500.00
08/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1332	1	1	1	0.00
08/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2207	2	2	2	0.00
08/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1288	1	1	1	0.00

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08/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2700	3	3	3	0.00
08/07/2024	2037 On 07-August-25			Bond Future	11.90	79.0049	79.2906	79.0049	0.00
08/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7802	8	8	8	0.00
08/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2284	2	2	2	0.00
08/07/2024	2038 On 01-August-24			Bond Future	134.20	134.1995	134.1975	134.1995	1,889.00
08/07/2024	2038 On 07-November-24			Bond Future	137.38	137.3792	137.3773	137.3792	1,668.00
08/07/2024	2038 On 06-February-25			Bond Future	138.26	138.2660	138.2649	138.2660	0.00
08/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3035	3	3	3	0.00
08/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2038 On 08-May-25			Bond Future	141.26	141.2632	141.2623	141.2632	0.00
08/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1582	2	2	2	0.00
08/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2038 On 07-August-25			Bond Future	142.12	142.1228	142.1231	142.1228	0.00
08/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2563	3	3	3	0.00
08/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2040 On 01-August-24			Bond Future	11.71	80.7354	80.9546	80.7354	16,915.00
08/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3722	4	4	4	0.00
08/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3773	4	4	4	0.00
08/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3671	4	4	4	0.00
08/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6954	7	7	7	7,500.00
08/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3470	3	3	3	680.00
08/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6590	6	7	6	0.00
08/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9638	9	10	9	0.00
08/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	1	0	0	0	680.00
08/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	10	0	0	0	0.00
08/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	14	0	0	0	680.00
08/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	167	0	0	0	0.00
08/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	144	0	0	0	0.00
08/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	133	0	0	0	0.00
08/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	138	0	0	0	0.00
08/07/2024	2040 On 07-November-24			Bond Future	11.81	82.6270	82.8513	82.6270	107,527.00
08/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6470	6	6	6	0.00
08/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6558	6	7	6	0.00
08/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6514	6	7	6	0.00

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08/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3433	3	3	3	640.00
08/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5432	5	5	5	0.00
08/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7850	8	8	8	0.00
08/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	969	1	1	1	640.00
08/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1760	2	2	2	0.00
08/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	492	1	0	1	640.00
08/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	714	1	1	1	0.00
08/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	705	1	1	1	0.00
08/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	723	1	1	1	0.00
08/07/2024	2040 On 06-February-25			Bond Future	11.91	79.9026	80.1322	79.9026	14.00
08/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7025	7	7	7	0.00
08/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1318	1	1	1	0.00
08/07/2024	2040 On 08-May-25			Bond Future	12.03	81.6143	81.8489	81.6143	3,900.00
08/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6012	6	6	6	0.00
08/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9029	9	9	9	7,500.00
08/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6447	6	6	6	15,000.00
08/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9302	9	9	9	7,500.00
08/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1493	2	1	2	0.00
08/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2457	3	2	3	0.00
08/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1563	2	2	2	0.00
08/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2663	3	3	3	0.00
08/07/2024	2040 On 07-August-25			Bond Future	12.15	78.8270	79.0670	78.8270	0.00
08/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8473	8	8	8	0.00
08/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2428	3	2	3	0.00
08/07/2024	2044 On 01-August-24			Bond Future	11.78	76.8860	77.1707	76.8860	103,441.00
08/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3233	3	3	3	0.00
08/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3183	3	3	3	0.00
08/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3282	3	3	3	0.00
08/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6927	7	7	7	0.00
08/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8210	8	8	8	0.00
08/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	4	0	0	0	15,000.00
08/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	12	0	0	0	5,000.00
08/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	209	0	0	0	0.00
08/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	224	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
08/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	216	0	0	0	0.00
08/07/2024	2044 On 07-November-24			Bond Future	11.88	78.6872	78.9788	78.6872	30,216.00
08/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6545	6	7	6	0.00
08/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6590	6	7	6	0.00
08/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6501	6	7	6	0.00
08/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4771	5	5	5	0.00
08/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1151	1	1	1	11,405.00
08/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	702	1	1	1	0.00
08/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	685	1	1	1	0.00
08/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	693	1	1	1	0.00
08/07/2024	2044 On 06-February-25			Bond Future	11.97	76.0031	76.3011	76.0031	0.00
08/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7193	7	7	7	0.00
08/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3371	3	3	3	449.00
08/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10221	10	10	10	0.00
08/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5137	5	5	5	449.00
08/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3215	3	3	3	0.00
08/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	732	1	1	1	449.00
08/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2102	2	2	2	0.00
08/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1351	1	1	1	0.00
08/07/2024	2044 On 08-May-25			Bond Future	12.08	77.6310	77.9358	77.6310	0.00
08/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6278	6	6	6	0.00
08/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2667	3	3	3	0.00
08/07/2024	2044 On 07-August-25			Bond Future	12.20	74.8849	75.1963	74.8849	0.00
08/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8647	8	9	8	0.00
08/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2489	3	2	3	0.00
08/07/2024	2046 On 01-August-24			Bond Future	116.78	116.5173	116.7780	116.5173	6,952.00
08/07/2024	2046 On 07-November-24			Bond Future	117.34	117.0754	117.3424	117.0754	13,463.00
08/07/2024	2046 On 06-February-25			Bond Future	119.91	119.6356	119.9089	119.6356	0.00
08/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5899	6	6	6	0.00
08/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2046 On 08-May-25			Bond Future	120.26	119.9778	120.2577	119.9778	0.00
08/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
08/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1712	2	2	2	0.00
08/07/2024	2046 On 07-August-25			Bond Future	122.83	122.5435	122.8299	122.5435	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
08/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4140	4	4	4	0.00
08/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2050 On 01-August-24			Bond Future	115.46	115.3681	115.4637	115.3681	6,671.00
08/07/2024	2050 On 07-November-24			Bond Future	118.20	118.1016	118.1997	118.1016	12,155.00
08/07/2024	2050 On 06-February-25			Bond Future	118.43	118.3249	118.4256	118.3249	0.00
08/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2826	3	3	3	0.00
08/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/07/2024	2050 On 08-May-25			Bond Future	120.99	120.8898	120.9929	120.8898	0.00
08/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
08/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	167	0	0	0	0.00
08/07/2024	2050 On 07-August-25			Bond Future	121.17	121.0648	121.1712	121.0648	0.00
08/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1281	1	1	1	0.00
08/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
08/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	AL37 On 01-August-24			Index Future	994.50	993.1500	994.5020	993.1500	0.00
08/07/2024	AL37 On 07-November-24			Index Future	1017.81	1016.4190	1017.8050	1016.4190	0.00
08/07/2024	AL37 On 06-February-25			Index Future	1039.84	1038.4130	1039.8380	1038.4130	0.00
08/07/2024	AL37 On 08-May-25			Index Future	1062.17	1060.7000	1062.1650	1060.7000	0.00
08/07/2024	AL37 On 07-August-25			Index Future	1084.69	1083.1800	1084.6870	1083.1800	0.00
08/07/2024	AL7T On 01-August-24			Index Future	1177.43	1174.8930	1177.4320	1174.8930	0.00
08/07/2024	AL7T On 07-November-24			Index Future	1205.02	1202.4210	1205.0220	1202.4210	0.00
08/07/2024	AL7T On 06-February-25			Index Future	1231.11	1228.4390	1231.1070	1228.4390	0.00
08/07/2024	AL7T On 08-May-25			Index Future	1257.54	1254.8050	1257.5410	1254.8050	0.00
08/07/2024	AL7T On 07-August-25			Index Future	1284.21	1281.3990	1284.2060	1281.3990	0.00
08/07/2024	ALBI On 01-August-24			Index Future	1018.79	1016.5310	1018.7850	1016.5310	121.00
08/07/2024	ALBI On 07-November-24			Index Future	1042.66	1040.3480	1042.6570	1040.3480	16.00
08/07/2024	ALBI On 06-February-25			Index Future	1065.23	1062.8600	1065.2280	1062.8600	0.00
08/07/2024	ALBI On 08-May-25			Index Future	1088.10	1085.6720	1088.1000	1085.6720	0.00
08/07/2024	ALBI On 07-August-25			Index Future	1111.17	1108.6810	1111.1720	1108.6810	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
08/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C333 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
08/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	ES33 On 01-August-24			Bond Future	11.84	78.9088	79.1000	78.9088	0.00
08/07/2024	ES33 On 07-November-24			Bond Future	11.98	76.9759	77.1717	76.9759	0.00
08/07/2024	ES33 On 06-February-25			Bond Future	12.11	78.6589	78.8592	78.6589	0.00
08/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5128	5	5	5	0.00
08/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/07/2024	ES33 On 08-May-25			Bond Future	12.26	76.5595	76.7644	76.5595	0.00
08/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1992	2	2	2	0.00
08/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
08/07/2024	ES33 On 07-August-25			Bond Future	12.41	78.1941	78.4037	78.1941	0.00
08/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4599	4	5	4	0.00
08/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
08/07/2024	ES42 On 01-August-24			Bond Future	12.31	74.8723	75.1311	74.8723	0.00
08/07/2024	ES42 On 07-November-24			Bond Future	12.43	72.3779	72.6429	72.3779	0.00
08/07/2024	ES42 On 06-February-25			Bond Future	12.55	73.9597	74.2307	73.9597	0.00
08/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5837	6	6	6	0.00
08/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/07/2024	ES42 On 08-May-25			Bond Future	12.67	71.2933	71.5705	71.2933	0.00
08/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2940	3	3	3	0.00
08/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
08/07/2024	ES42 On 07-August-25			Bond Future	12.81	72.8133	73.0967	72.8133	0.00
08/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4825	5	5	5	0.00
08/07/2024	ES42 On 07-August-25	13.79	Put	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
08/07/2024	GOVI On 01-August-24			GOVI	1003.49	1001.3080	1003.4920	1001.3080	719.00
08/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	601120	58	60	58	0.00
08/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	601020	58	60	58	0.00
08/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	601220	58	60	58	0.00
08/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 07-November-24			GOVI	1027.01	1024.7690	1027.0060	1024.7690	0.00
08/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	782260	76	78	76	0.00
08/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	782160	76	78	76	0.00
08/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	782060	76	78	76	0.00
08/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 06-February-25			GOVI	1049.24	1046.9430	1049.2370	1046.9430	0.00
08/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	772370	75	77	75	0.00
08/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 08-May-25			GOVI	1071.77	1069.4140	1071.7670	1069.4140	0.00
08/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	497670	47	50	47	0.00
08/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
08/07/2024	GOVI On 07-August-25			GOVI	1094.49	1092.0780	1094.4920	1092.0780	0.00
08/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	834920	81	83	81	0.00
08/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
08/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2024	IGOV On 01-August-24			Index Future	355.87	355.7840	355.8710	355.7840	585.00
08/07/2024	IGOV On 07-November-24			Index Future	364.30	364.2140	364.3040	364.2140	16.00
08/07/2024	IGOV On 06-February-25			Index Future	372.28	372.1800	372.2760	372.1800	0.00
08/07/2024	IGOV On 08-May-25			Index Future	380.35	380.2520	380.3530	380.2520	0.00
08/07/2024	IGOV On 07-August-25			Index Future	388.50	388.3930	388.5000	388.3930	0.00
08/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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08/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
08/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
08/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
08/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
08/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
08/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
08/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
08/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
08/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/07/2024	R035 On 01-August-24			Bond Future	11.06	90.2345	90.4084	90.2345	36,184.00
08/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4068	4	4	4	0.00
08/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4117	4	4	4	0.00
08/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4019	4	4	4	0.00
08/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3342	3	3	3	0.00
08/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11004	11	11	11	0.00
08/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10865	11	11	11	0.00
08/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7292	7	7	7	0.00
08/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7537	7	8	7	0.00
08/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6056	6	6	6	5,100.00
08/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10309	10	10	10	0.00
08/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10168	10	10	10	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
08/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
08/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
08/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	13	0	0	0	0.00
08/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	3	0	0	0	0.00
08/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	4	0	0	0	0.00
08/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
08/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
08/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	136	0	0	0	9,500.00
08/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	78	0	0	0	0.00
08/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	71	0	0	0	0.00
08/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	74	0	0	0	0.00
08/07/2024	R035 On 07-November-24			Bond Future	11.15	87.8336	88.0116	87.8336	101,796.00
08/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5997	6	6	6	0.00
08/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5956	6	6	6	0.00
08/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6039	6	6	6	0.00
08/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6081	6	6	6	1,000.00
08/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10519	10	11	10	0.00
08/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	145	0	0	0	1,000.00
08/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	623	1	1	1	0.00
08/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	631	1	1	1	0.00
08/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	648	1	1	1	0.00
08/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	639	1	1	1	0.00
08/07/2024	R035 On 06-February-25			Bond Future	11.25	89.7335	89.9157	89.7335	0.00
08/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6951	7	7	7	0.00
08/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1056	1	1	1	0.00
08/07/2024	R035 On 08-May-25			Bond Future	11.35	87.1412	87.3276	87.1412	0.00
08/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4877	5	5	5	0.00
08/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3892	4	4	4	400.00
08/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8098	8	8	8	0.00
08/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10534	10	11	10	0.00
08/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	884	1	1	1	400.00
08/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1417	1	1	1	400.00
08/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3332	3	3	3	0.00
08/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2676	3	3	3	0.00
08/07/2024	R035 On 07-August-25			Bond Future	11.46	88.9835	89.1741	88.9835	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
08/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7939	8	8	8	0.00
08/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2137	2	2	2	0.00
08/07/2024	R053 On 01-August-24			Bond Future	11.69	103.1183	103.4972	103.1183	0.00
08/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10773	10	11	10	0.00
08/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10641	10	11	10	0.00
08/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10707	10	11	10	0.00
08/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	7	0	0	0	0.00
08/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	7	0	0	0	0.00
08/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	7	0	0	0	0.00
08/07/2024	R053 On 07-November-24			Bond Future	11.78	99.6620	100.0499	99.6620	3,638.00
08/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8601	8	9	8	0.00
08/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8659	8	9	8	0.00
08/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8543	8	9	8	0.00
08/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	996	1	1	1	0.00
08/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	972	1	1	1	0.00
08/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	984	1	1	1	0.00
08/07/2024	R053 On 06-February-25			Bond Future	11.88	101.8172	102.2138	101.8172	0.00
08/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9669	9	10	9	0.00
08/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1836	2	2	2	0.00
08/07/2024	R053 On 08-May-25			Bond Future	11.97	98.1275	98.5331	98.1275	0.00
08/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8360	8	8	8	0.00
08/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3394	4	3	4	0.00
08/07/2024	R053 On 07-August-25			Bond Future	12.08	100.1999	100.6144	100.1999	0.00
08/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10911	11	11	11	0.00
08/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3131	3	3	3	0.00
08/07/2024	R186 On 01-August-24			Bond Future	8.60	105.2577	105.3021	105.2577	70,075.00
08/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	402	0	0	0	0.00
08/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	389	0	0	0	0.00
08/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	416	0	0	0	0.00
08/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	200	0	0	0	0.00
08/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	216	0	0	0	0.00
08/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	208	0	0	0	0.00
08/07/2024	R186 On 07-November-24			Bond Future	8.57	107.7239	107.7694	107.7239	75,197.00
08/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1396	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
08/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1382	1	1	1	0.00
08/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1411	1	1	1	0.00
08/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	288	0	0	0	0.00
08/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	296	0	0	0	0.00
08/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	292	0	0	0	0.00
08/07/2024	R186 On 06-February-25			Bond Future	8.54	104.7389	104.7857	104.7389	0.00
08/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1339	1	1	1	0.00
08/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	492	1	0	1	0.00
08/07/2024	R186 On 08-May-25			Bond Future	8.51	106.9840	107.0322	106.9840	0.00
08/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	768	1	1	1	0.00
08/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	834	1	1	1	0.00
08/07/2024	R186 On 07-August-25			Bond Future	8.50	103.9314	103.9809	103.9314	0.00
08/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1712	2	2	2	0.00
08/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1284	1	1	1	1,983.00
08/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2310	2	2	2	0.00
08/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	104	0	0	0	1,983.00
08/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	370	0	0	0	0.00
08/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	219	0	0	0	0.00
08/07/2024	R202 On 01-August-24			Bond Future	260.99	260.9980	260.9939	260.9980	435.00
08/07/2024	R202 On 07-November-24			Bond Future	267.18	267.1822	267.1784	267.1822	583.00
08/07/2024	R202 On 06-February-25			Bond Future	267.80	267.8067	267.8040	267.8067	0.00
08/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1014	1	1	1	0.00
08/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/07/2024	R202 On 08-May-25			Bond Future	273.61	273.6123	273.6103	273.6123	0.00
08/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1300	1	1	1	0.00
08/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
08/07/2024	R202 On 07-August-25			Bond Future	274.13	274.1327	274.1328	274.1327	0.00
08/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2533	3	3	3	0.00
08/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
08/07/2024	R209 On 01-August-24			Bond Future	11.18	70.2670	70.4717	70.2670	7,969.00
08/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3041	3	3	3	0.00
08/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3083	3	3	3	0.00
08/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2999	3	3	3	0.00
08/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	122	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
08/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	113	0	0	0	0.00
08/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	118	0	0	0	0.00
08/07/2024	R209 On 07-November-24			Bond Future	11.27	68.7562	68.9658	68.7562	8,311.00
08/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5073	5	5	5	0.00
08/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5109	5	5	5	0.00
08/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5037	5	5	5	0.00
08/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	647	1	1	1	0.00
08/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	631	1	1	1	0.00
08/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	639	1	1	1	0.00
08/07/2024	R209 On 06-February-25			Bond Future	11.36	70.2433	70.4576	70.2433	0.00
08/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5969	6	6	6	0.00
08/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1019	1	1	1	0.00
08/07/2024	R209 On 08-May-25			Bond Future	11.45	68.5924	68.8114	68.5924	0.00
08/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4437	4	4	4	0.00
08/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2405	3	2	3	0.00
08/07/2024	R209 On 07-August-25			Bond Future	11.55	70.0421	70.2661	70.0421	0.00
08/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6930	7	7	7	0.00
08/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1942	2	2	2	0.00
08/07/2024	R210 On 01-August-24			Bond Future	237.67	237.9193	237.6668	237.9193	1,254.00
08/07/2024	R210 On 07-November-24			Bond Future	239.96	240.2174	239.9594	240.2174	192.00
08/07/2024	R210 On 06-February-25			Bond Future	245.21	245.4710	245.2080	245.4710	0.00
08/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5598	6	6	6	0.00
08/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/07/2024	R210 On 08-May-25			Bond Future	247.11	247.3803	247.1129	247.3803	0.00
08/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
08/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	917	1	1	1	0.00
08/07/2024	R210 On 07-August-25			Bond Future	252.40	252.6720	252.3998	252.6720	0.00
08/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3960	4	4	4	0.00
08/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
08/07/2024	R213 On 01-August-24			Bond Future	10.17	87.9274	88.0814	87.9274	29,996.00
08/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3010	3	3	3	0.00
08/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2972	3	3	3	0.00
08/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3047	3	3	3	0.00
08/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	104	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
08/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	110	0	0	0	0.00
08/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	107	0	0	0	0.00
08/07/2024	R213 On 07-November-24			Bond Future	10.25	86.4264	86.5840	86.4264	63,089.00
08/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4354	4	4	4	0.00
08/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4321	4	4	4	0.00
08/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4387	4	4	4	0.00
08/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	452	0	0	0	0.00
08/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	465	1	0	1	0.00
08/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	458	1	0	1	0.00
08/07/2024	R213 On 06-February-25			Bond Future	10.33	88.2960	88.4573	88.2960	0.00
08/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4751	5	5	5	0.00
08/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	790	1	1	1	0.00
08/07/2024	R213 On 08-May-25			Bond Future	10.42	86.6274	86.7925	86.6274	0.00
08/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2739	3	3	3	0.00
08/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2336	2	2	2	0.00
08/07/2024	R213 On 07-August-25			Bond Future	10.51	88.4597	88.6286	88.4597	0.00
08/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5616	6	6	6	0.00
08/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1454	2	1	2	0.00
08/07/2024	R214 On 01-August-24			Bond Future	11.58	65.4719	65.7103	65.4719	8,636.00
08/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3053	3	3	3	0.00
08/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3096	3	3	3	0.00
08/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3010	3	3	3	0.00
08/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	138	0	0	0	0.00
08/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	128	0	0	0	0.00
08/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	133	0	0	0	0.00
08/07/2024	R214 On 07-November-24			Bond Future	11.67	63.6991	63.9432	63.6991	13,758.00
08/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5191	5	5	5	0.00
08/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5228	5	5	5	0.00
08/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5154	5	5	5	0.00
08/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	693	1	1	1	0.00
08/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	676	1	1	1	0.00
08/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	684	1	1	1	0.00
08/07/2024	R214 On 06-February-25			Bond Future	11.77	65.0770	65.3266	65.0770	0.00
08/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5700	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
08/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2700	3	3	3	554.00
08/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4174	4	4	4	554.00
08/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8947	9	9	9	0.00
08/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	550	1	1	1	554.00
08/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1810	2	2	2	0.00
08/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2781	3	3	3	0.00
08/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1214	1	1	1	0.00
08/07/2024	R214 On 08-May-25			Bond Future	11.86	63.1646	63.4197	63.1646	0.00
08/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4958	5	5	5	0.00
08/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2353	2	2	2	0.00
08/07/2024	R214 On 07-August-25			Bond Future	11.96	64.4999	64.7607	64.4999	0.00
08/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6875	7	7	7	0.00
08/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2201	2	2	2	0.00
08/07/2024	R248 On 01-August-24			Bond Future	11.68	80.1259	80.3878	80.1259	45,902.00
08/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3941	4	4	4	0.00
08/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3994	4	4	4	0.00
08/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3888	4	4	4	0.00
08/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	139	0	0	0	0.00
08/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	129	0	0	0	0.00
08/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	134	0	0	0	0.00
08/07/2024	R248 On 07-November-24			Bond Future	11.78	77.5518	77.8199	77.5518	222,128.00
08/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6667	6	7	6	0.00
08/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6712	7	7	7	0.00
08/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6622	6	7	6	0.00
08/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	759	1	1	1	0.00
08/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	741	1	1	1	0.00
08/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	750	1	1	1	0.00
08/07/2024	R248 On 06-February-25			Bond Future	11.87	79.2292	79.5034	79.2292	10,000.00
08/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6576	6	7	6	0.00
08/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1689	2	2	2	0.00
08/07/2024	R248 On 08-May-25			Bond Future	11.97	76.4751	76.7554	76.4751	0.00
08/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6318	6	6	6	0.00
08/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2619	3	3	3	0.00
08/07/2024	R248 On 07-August-25			Bond Future	12.07	78.0914	78.3779	78.0914	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
08/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8797	9	9	9	0.00
08/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2453	3	2	3	0.00
08/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00