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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	2025 On 07-November-24			Bond Future	185.60	185.4985	185.6017	185.4985	9,245.00
08/08/2024	2029 On 07-November-24			Bond Future	132.93	132.9959	132.9310	132.9959	8,202.00
08/08/2024	2029 On 06-February-25			Bond Future	135.78	135.8422	135.7764	135.8422	0.00
08/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3376	3	3	3	0.00
08/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2029 On 08-May-25			Bond Future	137.21	137.2803	137.2136	137.2803	0.00
08/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
08/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	636	1	1	1	0.00
08/08/2024	2029 On 07-August-25			Bond Future	140.05	140.1211	140.0535	140.1211	0.00
08/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2644	3	3	3	0.00
08/08/2024	2029 On 07-August-25	137.41	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
08/08/2024	2029 On 06-November-25			Bond Future	141.42	141.4927	141.4240	141.4927	0.00
08/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	1634	2	2	2	0.00
08/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2030 On 07-November-24			Bond Future	9.41	96.5970	96.5366	96.5970	170,651.00
08/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5205	5	5	5	0.00
08/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5239	5	5	5	0.00
08/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5171	5	5	5	0.00
08/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3430	3	3	3	600.00
08/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5069	5	5	5	600.00
08/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9190	9	9	9	0.00
08/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	9	0	0	0	600.00
08/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	146	0	0	0	0.00
08/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	359	0	0	0	0.00
08/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	138	0	0	0	0.00
08/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	133	0	0	0	0.00
08/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	135	0	0	0	0.00
08/08/2024	2030 On 06-February-25			Bond Future	9.46	94.6310	94.5697	94.6310	0.00
08/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	4936	5	5	5	0.00
08/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	472	0	0	0	0.00
08/08/2024	2030 On 08-May-25			Bond Future	9.53	96.6027	96.5406	96.6027	0.00
08/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	2971	3	3	3	0.00
08/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8241	8	8	8	0.00
08/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3897	4	4	4	1,640.00
08/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9472	10	9	10	0.00
08/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4902	5	5	5	2,280.00
08/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	165	0	0	0	2,280.00
08/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	822	1	1	1	0.00
08/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	278	0	0	0	1,640.00
08/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1123	1	1	1	0.00
08/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1528	2	2	2	0.00
08/08/2024	2030 On 07-August-25			Bond Future	9.61	94.5673	94.5043	94.5673	0.00
08/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5867	6	6	6	0.00
08/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8535	9	9	9	0.00
08/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4273	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	387	0	0	0	1,054.00
08/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1353	1	1	1	0.00
08/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	893	1	1	1	0.00
08/08/2024	2030 On 06-November-25			Bond Future	9.72	96.4444	96.3806	96.4444	0.00
08/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2172	2	2	2	0.00
08/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2759	3	3	3	0.00
08/08/2024	2032 On 07-November-24			Bond Future	10.22	90.8855	90.9141	90.8855	105,001.00
08/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	5976	6	6	6	0.00
08/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	5937	6	6	6	0.00
08/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6016	6	6	6	0.00
08/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6619	7	7	7	1,615.00
08/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13491	13	13	13	0.00
08/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6498	6	6	6	600.00
08/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	11890	12	12	12	0.00
08/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4531	5	5	5	600.00
08/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2728	3	3	3	0.00
08/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	942	1	1	1	200.00
08/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	178	0	0	0	0.00
08/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	7	0	0	0	600.00
08/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	418	0	0	0	0.00
08/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2	0	0	0	1,615.00
08/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	168	0	0	0	0.00
08/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	219	0	0	0	0.00
08/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	227	0	0	0	0.00
08/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	223	0	0	0	0.00
08/08/2024	2032 On 06-February-25			Bond Future	10.30	92.8081	92.8378	92.8081	0.00
08/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6847	7	7	7	0.00
08/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	557	1	1	1	0.00
08/08/2024	2032 On 08-May-25			Bond Future	10.39	90.5767	90.6074	90.5767	0.00
08/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4205	4	4	4	0.00
08/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1902	2	2	2	0.00
08/08/2024	2032 On 07-August-25			Bond Future	10.50	92.4272	92.4590	92.4272	0.00
08/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7650	8	8	8	0.00
08/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1323	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
08/08/2024	2032 On 06-November-25			Bond Future	10.62	90.0998	90.1326	90.0998	0.00
08/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3114	3	3	3	0.00
08/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3977	4	4	4	0.00
08/08/2024	2033 On 07-November-24			Bond Future	126.69	126.5007	126.6887	126.5007	6,936.00
08/08/2024	2033 On 06-February-25			Bond Future	129.40	129.2082	129.4007	129.2082	0.00
08/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4461	4	4	4	0.00
08/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2033 On 08-May-25			Bond Future	130.60	130.4064	130.6033	130.4064	0.00
08/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	17	0	0	0	0.00
08/08/2024	2033 On 07-August-25			Bond Future	133.31	133.1051	133.3067	133.1051	0.00
08/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4657	4	5	4	0.00
08/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2033 On 06-November-25			Bond Future	134.44	134.2330	134.4389	134.2330	0.00
08/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1299	1	1	1	0.00
08/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2037 On 07-November-24			Bond Future	11.35	83.5712	83.7813	83.5712	185,954.00
08/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	6881	7	7	7	0.00
08/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	6925	7	7	7	0.00
08/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	6836	7	7	7	0.00
08/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	348	0	0	0	0.00
08/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	337	0	0	0	0.00
08/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	343	0	0	0	0.00
08/08/2024	2037 On 06-February-25			Bond Future	11.45	81.0789	81.2937	81.0789	0.00
08/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7648	7	8	7	0.00
08/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	815	1	1	1	0.00
08/08/2024	2037 On 08-May-25			Bond Future	11.56	82.7676	82.9873	82.7676	3,975.00
08/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5799	6	6	6	0.00
08/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	9939	10	10	10	7,500.00
08/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	6884	7	7	7	15,000.00
08/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9744	10	10	10	7,500.00
08/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	1010	1	1	1	0.00
08/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1740	2	2	2	0.00
08/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	974	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
08/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2164	2	2	2	0.00
08/08/2024	2037 On 07-August-25			Bond Future	11.69	80.1979	80.4224	80.1979	0.00
08/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8717	9	9	9	0.00
08/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	2067	2	2	2	0.00
08/08/2024	2037 On 06-November-25			Bond Future	11.82	81.7876	82.0170	81.7876	0.00
08/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4184	4	4	4	0.00
08/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5173	5	5	5	0.00
08/08/2024	2038 On 07-November-24			Bond Future	138.44	138.6737	138.4382	138.6737	3,218.00
08/08/2024	2038 On 06-February-25			Bond Future	139.29	139.5312	139.2913	139.5312	0.00
08/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4061	4	4	4	0.00
08/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2038 On 08-May-25			Bond Future	142.23	142.4732	142.2287	142.4732	0.00
08/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2549	3	3	3	0.00
08/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2038 On 07-August-25			Bond Future	143.02	143.2703	143.0209	143.2703	0.00
08/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3461	4	3	4	0.00
08/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2038 On 06-November-25			Bond Future	145.90	146.1539	145.9001	146.1539	0.00
08/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2020	2	2	2	0.00
08/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2040 On 07-November-24			Bond Future	11.60	83.9203	84.1147	83.9203	113,938.00
08/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7427	7	7	7	0.00
08/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7380	7	7	7	0.00
08/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7474	7	7	7	0.00
08/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4039	4	4	4	640.00
08/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6257	6	6	6	0.00
08/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	8851	9	9	9	0.00
08/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	229	0	0	0	640.00
08/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1102	1	1	1	0.00
08/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	531	1	1	1	640.00
08/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	358	0	0	0	0.00
08/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	369	0	0	0	0.00
08/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	363	0	0	0	0.00
08/08/2024	2040 On 06-February-25			Bond Future	11.70	81.1847	81.3835	81.1847	14.00

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08/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	7956	8	8	8	0.00
08/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1294	1	1	1	780.00
08/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3119	3	3	3	0.00
08/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	4889	5	5	5	0.00
08/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1998	2	2	2	780.00
08/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	3132	3	3	3	780.00
08/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5655	6	6	6	0.00
08/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	998	1	1	1	0.00
08/08/2024	2040 On 08-May-25			Bond Future	11.81	82.8755	83.0788	82.8755	3,900.00
08/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6712	7	7	7	0.00
08/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10183	10	10	10	7,500.00
08/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7176	7	7	7	15,000.00
08/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	9897	10	10	10	7,500.00
08/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1144	1	1	1	0.00
08/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1956	2	2	2	0.00
08/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2133	2	2	2	0.00
08/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1202	1	1	1	0.00
08/08/2024	2040 On 07-August-25			Bond Future	11.94	80.0571	80.2649	80.0571	0.00
08/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9452	9	9	9	0.00
08/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2210	2	2	2	0.00
08/08/2024	2040 On 06-November-25			Bond Future	12.07	81.6434	81.8558	81.6434	0.00
08/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4404	4	4	4	0.00
08/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5721	6	6	6	0.00
08/08/2024	2044 On 07-November-24			Bond Future	11.67	79.9662	80.2286	79.9662	78,970.00
08/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	7490	7	7	7	0.00
08/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	7537	7	8	7	0.00
08/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7443	7	7	7	0.00
08/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5582	5	6	5	0.00
08/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4472	4	4	4	0.00
08/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3435	3	3	3	0.00
08/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1449	2	1	2	13,875.00
08/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	1021	1	1	1	9,540.00
08/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	713	1	1	1	11,405.00
08/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	395	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
08/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	383	0	0	0	0.00
08/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	389	0	0	0	0.00
08/08/2024	2044 On 06-February-25			Bond Future	11.77	77.2722	77.5405	77.2722	0.00
08/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8057	8	8	8	0.00
08/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	3927	4	4	4	449.00
08/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	11225	11	11	11	0.00
08/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	5864	6	6	6	449.00
08/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2531	3	3	3	0.00
08/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	497	1	0	1	449.00
08/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1590	2	2	2	0.00
08/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	976	1	1	1	0.00
08/08/2024	2044 On 08-May-25			Bond Future	11.87	78.8815	79.1557	78.8815	0.00
08/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	6983	7	7	7	0.00
08/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2152	2	2	2	0.00
08/08/2024	2044 On 07-August-25			Bond Future	11.99	76.1067	76.3868	76.1067	0.00
08/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9555	9	10	9	0.00
08/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2206	2	2	2	0.00
08/08/2024	2044 On 06-November-25			Bond Future	12.11	77.6144	77.9005	77.6144	0.00
08/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4511	4	5	4	0.00
08/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5899	6	6	6	0.00
08/08/2024	2046 On 07-November-24			Bond Future	119.29	119.4737	119.2860	119.4737	18,131.00
08/08/2024	2046 On 06-February-25			Bond Future	121.84	122.0303	121.8393	122.0303	0.00
08/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7829	8	8	8	0.00
08/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2046 On 08-May-25			Bond Future	122.17	122.3616	122.1666	122.3616	0.00
08/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	197	0	0	0	0.00
08/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2046 On 07-August-25			Bond Future	124.69	124.8923	124.6939	124.8923	0.00
08/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6004	6	6	6	0.00
08/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2046 On 06-November-25			Bond Future	124.92	125.1263	124.9236	125.1263	0.00
08/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
08/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	486	0	0	0	0.00
08/08/2024	2050 On 07-November-24			Bond Future	120.89	120.8909	120.8853	120.8909	15,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2024	2050 On 06-February-25			Bond Future	121.12	121.1263	121.1212	121.1263	0.00
08/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5521	6	6	6	0.00
08/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2050 On 08-May-25			Bond Future	123.68	123.6802	123.6753	123.6802	0.00
08/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2515	3	3	3	0.00
08/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2050 On 07-August-25			Bond Future	123.84	123.8404	123.8355	123.8404	0.00
08/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3945	4	4	4	0.00
08/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
08/08/2024	2050 On 06-November-25			Bond Future	126.33	126.3324	126.3280	126.3324	0.00
08/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1908	2	2	2	0.00
08/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
08/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
08/08/2024	AL37 On 07-November-24			Index Future	1034.25	1034.7430	1034.2500	1034.7430	0.00
08/08/2024	AL37 On 06-February-25			Index Future	1056.14	1056.6380	1056.1390	1056.6380	0.00
08/08/2024	AL37 On 08-May-25			Index Future	1078.18	1078.6830	1078.1780	1078.6830	0.00
08/08/2024	AL37 On 07-August-25			Index Future	1100.27	1100.7770	1100.2660	1100.7770	0.00
08/08/2024	AL37 On 06-November-25			Index Future	1122.22	1122.7370	1122.2200	1122.7370	0.00
08/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
08/08/2024	AL7T On 07-November-24			Index Future	1222.93	1221.2290	1222.9300	1221.2290	0.00
08/08/2024	AL7T On 06-February-25			Index Future	1248.81	1247.0700	1248.8130	1247.0700	0.00
08/08/2024	AL7T On 08-May-25			Index Future	1274.87	1273.0870	1274.8710	1273.0870	0.00
08/08/2024	AL7T On 07-August-25			Index Future	1300.99	1299.1630	1300.9890	1299.1630	0.00
08/08/2024	AL7T On 06-November-25			Index Future	1326.95	1325.0810	1326.9490	1325.0810	0.00
08/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
08/08/2024	ALBI On 07-November-24			Index Future	1056.91	1055.4610	1056.9100	1055.4610	122.00
08/08/2024	ALBI On 06-February-25			Index Future	1079.28	1077.7940	1079.2790	1077.7940	0.00
08/08/2024	ALBI On 08-May-25			Index Future	1101.80	1100.2800	1101.8000	1100.2800	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
08/08/2024	ALBI On 07-August-25			Index Future	1124.37	1122.8160	1124.3720	1122.8160	0.00
08/08/2024	ALBI On 06-November-25			Index Future	1146.81	1145.2160	1146.8080	1145.2160	0.00
08/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/08/2024	C303 On 28-February-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
08/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	ES33 On 07-November-24			Bond Future	11.71	78.3962	78.3783	78.3962	0.00
08/08/2024	ES33 On 06-February-25			Bond Future	11.84	80.0736	80.0556	80.0736	0.00
08/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6324	6	6	6	0.00
08/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/08/2024	ES33 On 08-May-25			Bond Future	11.98	77.9590	77.9410	77.9590	0.00
08/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3169	3	3	3	0.00
08/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
08/08/2024	ES33 On 07-August-25			Bond Future	12.14	79.5691	79.5511	79.5691	0.00
08/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5747	6	6	6	0.00
08/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
08/08/2024	ES33 On 06-November-25			Bond Future	12.32	77.3675	77.3496	77.3675	0.00
08/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
08/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1301	1	1	1	0.00
08/08/2024	ES42 On 07-November-24			Bond Future	12.10	74.4174	74.4830	74.4174	0.00
08/08/2024	ES42 On 06-February-25			Bond Future	12.21	76.0087	76.0761	76.0087	0.00
08/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7683	8	8	8	0.00
08/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/08/2024	ES42 On 08-May-25			Bond Future	12.33	73.3424	73.4115	73.3424	0.00
08/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4781	5	5	5	0.00
08/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
08/08/2024	ES42 On 07-August-25			Bond Future	12.46	74.8548	74.9256	74.8548	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
08/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6653	7	7	7	0.00
08/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
08/08/2024	ES42 On 06-November-25			Bond Future	12.61	72.0900	72.1627	72.0900	0.00
08/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
08/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	1171	1	1	1	0.00
08/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
08/08/2024	GOVI On 07-November-24			GOVI	1041.05	1039.6330	1041.0520	1039.6330	686.00
08/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	922720	91	92	91	0.00
08/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	922620	91	92	91	0.00
08/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	922520	91	92	91	0.00
08/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/08/2024	GOVI On 06-February-25			GOVI	1063.09	1061.6320	1063.0850	1061.6320	0.00
08/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	910850	90	91	90	0.00
08/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/08/2024	GOVI On 08-May-25			GOVI	1085.27	1083.7800	1085.2680	1083.7800	0.00
08/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	632680	62	63	62	0.00
08/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
08/08/2024	GOVI On 07-August-25			GOVI	1107.50	1105.9790	1107.5020	1105.9790	0.00
08/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	965020	95	97	95	0.00
08/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
08/08/2024	GOVI On 06-November-25			GOVI	1129.60	1128.0430	1129.6010	1128.0430	0.00
08/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	176010	16	18	16	0.00
08/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
08/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
08/08/2024	IGOV On 07-November-24			Index Future	368.33	368.4420	368.3290	368.4420	594.00
08/08/2024	IGOV On 06-February-25			Index Future	376.21	376.3260	376.2120	376.3260	0.00
08/08/2024	IGOV On 08-May-25			Index Future	384.15	384.2630	384.1480	384.2630	0.00
08/08/2024	IGOV On 07-August-25			Index Future	392.10	392.2180	392.1030	392.2180	0.00
08/08/2024	IGOV On 06-November-25			Index Future	400.01	400.1250	400.0090	400.1250	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
08/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
08/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
08/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
08/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
08/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
08/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
08/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
08/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
08/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/08/2024	R035 On 07-November-24			Bond Future	10.94	88.9664	89.2024	88.9664	122,931.00
08/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	6867	7	7	7	0.00
08/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	6822	7	7	7	0.00
08/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	6912	7	7	7	0.00
08/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11608	11	12	11	0.00
08/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	6957	7	7	7	1,000.00
08/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	43	0	0	0	1,000.00
08/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	308	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
08/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	313	0	0	0	0.00
08/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	323	0	0	0	0.00
08/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	318	0	0	0	0.00
08/08/2024	R035 On 06-February-25			Bond Future	11.03	90.8489	91.0904	90.8489	0.00
08/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7803	8	8	8	0.00
08/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	733	1	1	1	0.00
08/08/2024	R035 On 08-May-25			Bond Future	11.14	88.2287	88.4756	88.2287	0.00
08/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5494	5	5	5	0.00
08/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4422	4	4	4	400.00
08/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11406	11	11	11	0.00
08/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	8909	9	9	9	0.00
08/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1080	1	1	1	400.00
08/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2714	3	3	3	0.00
08/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	608	1	1	1	400.00
08/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2146	2	2	2	0.00
08/08/2024	R035 On 07-August-25			Bond Future	11.25	90.0320	90.2843	90.0320	0.00
08/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8780	9	9	9	0.00
08/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1868	2	2	2	0.00
08/08/2024	R035 On 06-November-25			Bond Future	11.38	87.3103	87.5681	87.3103	0.00
08/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3988	4	4	4	0.00
08/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4931	5	5	5	0.00
08/08/2024	R053 On 07-November-24			Bond Future	11.59	101.3092	101.6600	101.3092	3,638.00
08/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	9800	10	10	10	0.00
08/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	9862	10	10	10	0.00
08/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	9739	9	10	9	0.00
08/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	581	1	1	1	0.00
08/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	565	1	1	1	0.00
08/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	573	1	1	1	0.00
08/08/2024	R053 On 06-February-25			Bond Future	11.68	103.4521	103.8109	103.4521	0.00
08/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	10789	11	11	11	0.00
08/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1359	1	1	1	0.00
08/08/2024	R053 On 08-May-25			Bond Future	11.78	99.7376	100.1043	99.7376	0.00
08/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	9412	9	9	9	0.00
08/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2875	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
08/08/2024	R053 On 07-August-25			Bond Future	11.88	101.7739	102.1485	101.7739	0.00
08/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12110	12	12	12	0.00
08/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2795	3	3	3	0.00
08/08/2024	R053 On 06-November-25			Bond Future	12.00	97.9263	98.3089	97.9263	0.00
08/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5755	6	6	6	0.00
08/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	7661	8	8	8	0.00
08/08/2024	R186 On 07-November-24			Bond Future	8.27	108.3821	108.3480	108.3821	130,920.00
08/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1798	2	2	2	0.00
08/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1781	2	2	2	0.00
08/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1814	2	2	2	0.00
08/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	112	0	0	0	0.00
08/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	117	0	0	0	0.00
08/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	114	0	0	0	0.00
08/08/2024	R186 On 06-February-25			Bond Future	8.22	105.3612	105.3268	105.3612	0.00
08/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1689	2	2	2	0.00
08/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	301	0	0	0	0.00
08/08/2024	R186 On 08-May-25			Bond Future	8.19	107.5568	107.5222	107.5568	0.00
08/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1019	1	1	1	0.00
08/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	595	1	1	1	0.00
08/08/2024	R186 On 07-August-25			Bond Future	8.17	104.4422	104.4073	104.4422	0.00
08/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2066	2	2	2	0.00
08/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2697	3	3	3	0.00
08/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1598	2	2	2	1,983.00
08/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
08/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	258	0	0	0	0.00
08/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	146	0	0	0	0.00
08/08/2024	R186 On 06-November-25			Bond Future	8.20	106.5152	106.4802	106.5152	0.00
08/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	615	1	1	1	0.00
08/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	686	1	1	1	0.00
08/08/2024	R202 On 07-November-24			Bond Future	269.56	269.5759	269.5636	269.5759	1,076.00
08/08/2024	R202 On 06-February-25			Bond Future	270.13	270.1433	270.1317	270.1433	0.00
08/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3342	3	3	3	0.00
08/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/08/2024	R202 On 08-May-25			Bond Future	275.83	275.8394	275.8287	275.8394	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
08/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3519	4	4	4	0.00
08/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
08/08/2024	R202 On 07-August-25			Bond Future	276.23	276.2406	276.2299	276.2406	0.00
08/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4630	5	5	5	0.00
08/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
08/08/2024	R202 On 06-November-25			Bond Future	281.79	281.8004	281.7908	281.8004	0.00
08/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6151	6	6	6	0.00
08/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
08/08/2024	R209 On 07-November-24			Bond Future	11.07	69.8158	69.9491	69.8158	15,780.00
08/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5752	6	6	6	0.00
08/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5791	6	6	6	0.00
08/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5713	6	6	6	0.00
08/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	340	0	0	0	0.00
08/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	330	0	0	0	0.00
08/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	335	0	0	0	0.00
08/08/2024	R209 On 06-February-25			Bond Future	11.16	71.2927	71.4292	71.2927	0.00
08/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6648	7	7	7	0.00
08/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	727	1	1	1	0.00
08/08/2024	R209 On 08-May-25			Bond Future	11.25	69.6227	69.7624	69.6227	0.00
08/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	4936	5	5	5	0.00
08/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1953	2	2	2	0.00
08/08/2024	R209 On 07-August-25			Bond Future	11.36	71.0452	71.1881	71.0452	0.00
08/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7678	8	8	8	0.00
08/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1769	2	2	2	0.00
08/08/2024	R209 On 06-November-25			Bond Future	11.48	69.3025	69.4485	69.3025	0.00
08/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3583	4	4	4	0.00
08/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4564	5	5	5	0.00
08/08/2024	R210 On 07-November-24			Bond Future	240.77	240.5362	240.7696	240.5362	1,486.00
08/08/2024	R210 On 06-February-25			Bond Future	245.92	245.6837	245.9233	245.6837	0.00
08/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	6313	6	6	6	0.00
08/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/08/2024	R210 On 08-May-25			Bond Future	247.71	247.4661	247.7113	247.4661	0.00
08/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
08/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	319	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2024	R210 On 07-August-25			Bond Future	252.84	252.5860	252.8373	252.5860	0.00
08/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4397	4	4	4	0.00
08/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
08/08/2024	R210 On 06-November-25			Bond Future	254.47	254.2161	254.4726	254.2161	0.00
08/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	2333	2	2	2	0.00
08/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
08/08/2024	R213 On 07-November-24			Bond Future	9.87	88.1804	88.1607	88.1804	75,069.00
08/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5628	6	6	6	0.00
08/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5592	6	6	6	0.00
08/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5664	6	6	6	0.00
08/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	153	0	0	0	0.00
08/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	159	0	0	0	0.00
08/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	156	0	0	0	0.00
08/08/2024	R213 On 06-February-25			Bond Future	9.94	90.0464	90.0267	90.0464	0.00
08/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	5983	6	6	6	0.00
08/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	453	0	0	0	0.00
08/08/2024	R213 On 08-May-25			Bond Future	10.02	88.3635	88.3438	88.3635	0.00
08/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3612	4	4	4	0.00
08/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1658	2	2	2	0.00
08/08/2024	R213 On 07-August-25			Bond Future	10.11	90.1705	90.1507	90.1705	0.00
08/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6753	7	7	7	0.00
08/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1069	1	1	1	0.00
08/08/2024	R213 On 06-November-25			Bond Future	10.23	88.4061	88.3864	88.4061	0.00
08/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2635	3	3	3	0.00
08/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3318	3	3	3	0.00
08/08/2024	R214 On 07-November-24			Bond Future	11.46	64.8844	65.0509	64.8844	20,274.00
08/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	5969	6	6	6	0.00
08/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6009	6	6	6	0.00
08/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	5929	6	6	6	0.00
08/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	360	0	0	0	0.00
08/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	349	0	0	0	0.00
08/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	355	0	0	0	0.00
08/08/2024	R214 On 06-February-25			Bond Future	11.55	66.2574	66.4277	66.2574	0.00
08/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6456	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
08/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3188	3	3	3	554.00
08/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4816	5	5	5	554.00
08/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	9845	10	10	10	0.00
08/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	347	0	0	0	554.00
08/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1351	1	1	1	0.00
08/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2168	2	2	2	0.00
08/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	869	1	1	1	0.00
08/08/2024	R214 On 08-May-25			Bond Future	11.64	64.3325	64.5066	64.3325	0.00
08/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5572	5	6	5	0.00
08/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1880	2	2	2	0.00
08/08/2024	R214 On 07-August-25			Bond Future	11.74	65.6474	65.8253	65.6474	0.00
08/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7734	8	8	8	0.00
08/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1996	2	2	2	0.00
08/08/2024	R214 On 06-November-25			Bond Future	11.86	63.6482	63.8300	63.6482	0.00
08/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3781	4	4	4	0.00
08/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4883	5	5	5	0.00
08/08/2024	R248 On 07-November-24			Bond Future	11.57	78.8541	79.1262	78.8541	250,820.00
08/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7613	7	8	7	0.00
08/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7662	7	8	7	0.00
08/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7565	7	8	7	0.00
08/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	396	0	0	0	0.00
08/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	384	0	0	0	0.00
08/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	390	0	0	0	0.00
08/08/2024	R248 On 06-February-25			Bond Future	11.66	80.5226	80.8008	80.5226	10,000.00
08/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7437	7	7	7	0.00
08/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1253	1	1	1	0.00
08/08/2024	R248 On 08-May-25			Bond Future	11.76	77.7505	78.0349	77.7505	0.00
08/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7216	7	7	7	0.00
08/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2238	2	2	2	0.00
08/08/2024	R248 On 07-August-25			Bond Future	11.86	79.3392	79.6297	79.3392	0.00
08/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9727	10	10	10	0.00
08/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2131	2	2	2	0.00
08/08/2024	R248 On 06-November-25			Bond Future	11.98	76.4678	76.7645	76.4678	0.00
08/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4556	4	5	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
08/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	6033	6	6	6	0.00
08/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00