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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/11/2024 TO: 07/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	2025 On 07-November-24			Bond Future	184.65	184.6986	184.6549	184.6986	0.00
07/11/2024	2029 On 07-November-24			Bond Future	132.09	131.9893	132.0887	131.9893	0.00
07/11/2024	2029 On 06-February-25			Bond Future	134.71	134.7212	134.7124	134.7212	8,604.00
07/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2312	2	2	2	0.00
07/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2029 On 08-May-25			Bond Future	136.09	136.0974	136.0887	136.0974	728.00
07/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1761	2	2	2	0.00
07/11/2024	2029 On 07-August-25			Bond Future	138.82	138.8315	138.8233	138.8315	0.00
07/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1413	1	1	1	0.00
07/11/2024	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
07/11/2024	2029 On 06-November-25			Bond Future	140.11	140.1197	140.1118	140.1197	0.00
07/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	322	0	0	0	0.00
07/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2030 On 07-November-24			Bond Future	9.26	96.6824	97.1167	96.6824	0.00
07/11/2024	2030 On 07-November-24	10.75	Call	Bond Future	5649	5	6	5	0.00
07/11/2024	2030 On 07-November-24	10.74	Call	Bond Future	5613	5	6	5	0.00
07/11/2024	2030 On 07-November-24	10.76	Call	Bond Future	5686	5	6	5	0.00
07/11/2024	2030 On 07-November-24	10.21	Call	Bond Future	3651	3	4	3	0.00
07/11/2024	2030 On 07-November-24	10.71	Call	Bond Future	5503	5	6	5	0.00
07/11/2024	2030 On 07-November-24	11.91	Call	Bond Future	9761	9	10	9	0.00
07/11/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2030 On 07-November-24	10.21	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2030 On 06-February-25			Bond Future	9.24	94.6495	95.3950	94.6495	152,423.00
07/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5346	5	5	5	0.00
07/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1010	1	1	1	800.00
07/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2186	2	2	2	0.00
07/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	372	0	0	0	800.00
07/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1227	2	1	2	0.00
07/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	486	1	0	1	800.00
07/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2517	3	3	3	0.00
07/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	57	0	0	0	0.00
07/11/2024	2030 On 08-May-25			Bond Future	9.30	96.5904	97.3513	96.5904	0.00
07/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2987	2	3	2	0.00
07/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1840	1	2	1	680.00
07/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	967	1	1	1	1,320.00
07/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8827	8	9	8	0.00
07/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	651	0	1	0	800.00
07/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1322	1	1	1	800.00
07/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3147	3	3	3	0.00
07/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5177	5	5	5	2,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4044	3	4	3	1,640.00
07/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10140	9	10	9	0.00
07/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	23	0	0	0	2,280.00
07/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	285	0	0	0	0.00
07/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	682	1	1	1	800.00
07/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1765	2	2	2	0.00
07/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2945	3	3	3	0.00
07/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	53	0	0	0	1,640.00
07/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	459	1	0	1	0.00
07/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1301	2	1	2	0.00
07/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2257	3	2	3	0.00
07/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	734	1	1	1	0.00
07/11/2024	2030 On 07-August-25			Bond Future	9.39	94.4969	95.2734	94.4969	0.00
07/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6131	5	6	5	0.00
07/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9037	8	9	8	0.00
07/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4378	4	4	4	1,054.00
07/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	119	0	0	0	1,054.00
07/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	689	1	1	1	0.00
07/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	388	0	0	0	0.00
07/11/2024	2030 On 06-November-25			Bond Future	9.49	96.3316	97.1236	96.3316	0.00
07/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2110	2	2	2	0.00
07/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1954	2	2	2	0.00
07/11/2024	2032 On 07-November-24			Bond Future	9.89	91.9195	92.5059	91.9195	0.00
07/11/2024	2032 On 07-November-24	11.48	Call	Bond Future	7345	7	7	7	0.00
07/11/2024	2032 On 07-November-24	11.49	Call	Bond Future	7389	7	7	7	0.00
07/11/2024	2032 On 07-November-24	11.47	Call	Bond Future	7302	7	7	7	0.00
07/11/2024	2032 On 07-November-24	11.64	Call	Bond Future	8042	7	8	7	0.00
07/11/2024	2032 On 07-November-24	13.36	Call	Bond Future	15080	14	15	14	0.00
07/11/2024	2032 On 07-November-24	9.90	Call	Bond Future	49	0	0	0	0.00
07/11/2024	2032 On 07-November-24	9.75	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	10.60	Call	Bond Future	3377	3	3	3	0.00
07/11/2024	2032 On 07-November-24	9.86	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	11.61	Call	Bond Future	7912	7	8	7	0.00
07/11/2024	2032 On 07-November-24	12.95	Call	Bond Future	13475	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2032 On 07-November-24	11.11	Call	Bond Future	5706	5	6	5	0.00
07/11/2024	2032 On 07-November-24	11.61	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	11.11	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	9.86	Put	Bond Future	146	1	0	1	0.00
07/11/2024	2032 On 07-November-24	10.60	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	9.90	Put	Bond Future	0	1	0	1	0.00
07/11/2024	2032 On 07-November-24	9.75	Put	Bond Future	685	1	1	1	0.00
07/11/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	11.47	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	11.49	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 07-November-24	11.48	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2032 On 06-February-25			Bond Future	9.88	93.7991	94.8216	93.7991	111,202.00
07/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8315	7	8	7	0.00
07/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1538	1	2	1	800.00
07/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3800	3	4	3	0.00
07/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	563	0	1	0	800.00
07/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1339	2	1	2	0.00
07/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2782	4	3	4	0.00
07/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	392	1	0	1	800.00
07/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	41	0	0	0	0.00
07/11/2024	2032 On 08-May-25			Bond Future	9.95	91.5578	92.6015	91.5578	37,405.00
07/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4928	4	5	4	0.00
07/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1888	1	2	1	800.00
07/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5144	4	5	4	0.00
07/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	939	1	1	1	800.00
07/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2049	3	2	3	0.00
07/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	586	1	1	1	800.00
07/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3462	4	3	4	0.00
07/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	631	1	1	1	0.00
07/11/2024	2032 On 07-August-25			Bond Future	10.05	93.3741	94.4390	93.3741	0.00
07/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8726	8	9	8	0.00
07/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	419	1	0	1	0.00
07/11/2024	2032 On 06-November-25			Bond Future	10.16	91.0261	92.1121	91.0261	0.00

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07/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3562	3	4	3	0.00
07/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2446	3	2	3	0.00
07/11/2024	2033 On 07-November-24			Bond Future	125.22	125.3159	125.2155	125.3159	0.00
07/11/2024	2033 On 06-February-25			Bond Future	128.09	127.9097	128.0920	127.9097	6,452.00
07/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3152	3	3	3	0.00
07/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2033 On 08-May-25			Bond Future	129.23	129.0452	129.2316	129.0452	5,288.00
07/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1388	2	1	2	0.00
07/11/2024	2033 On 07-August-25			Bond Future	131.83	131.6377	131.8285	131.6377	0.00
07/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3178	3	3	3	0.00
07/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2033 On 06-November-25			Bond Future	132.88	132.6827	132.8778	132.6827	0.00
07/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	262	0	0	0	0.00
07/11/2024	2037 On 07-November-24			Bond Future	10.90	85.6674	86.3768	85.6674	0.00
07/11/2024	2037 On 07-November-24	12.58	Call	Bond Future	9134	8	9	8	0.00
07/11/2024	2037 On 07-November-24	12.57	Call	Bond Future	9083	8	9	8	0.00
07/11/2024	2037 On 07-November-24	12.59	Call	Bond Future	9184	8	9	8	0.00
07/11/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2037 On 06-February-25			Bond Future	10.88	83.1587	84.5486	83.1587	169,800.00
07/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10150	9	10	9	0.00
07/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	62	0	0	0	0.00
07/11/2024	2037 On 08-May-25			Bond Future	10.97	84.8638	86.2824	84.8638	3,975.00
07/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7543	6	8	6	0.00
07/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8874	8	9	8	15,000.00
07/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12213	11	12	11	7,500.00
07/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12430	11	12	11	7,500.00
07/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	169	0	0	0	0.00
07/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	183	0	0	0	0.00
07/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	435	1	0	1	0.00
07/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	613	1	1	1	0.00

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07/11/2024	2037 On 07-August-25			Bond Future	11.08	82.2866	83.7337	82.2866	15.00
07/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10578	9	11	9	0.00
07/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7101	6	7	6	0.00
07/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4266	3	4	3	0.00
07/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1788	1	2	1	2,341.00
07/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1987	1	2	1	200.00
07/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5727	5	6	5	0.00
07/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3134	2	3	2	0.00
07/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1372	1	1	1	2,541.00
07/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3202	4	3	4	2,541.00
07/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5715	7	6	7	0.00
07/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1702	2	2	2	2,541.00
07/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4538	5	5	5	0.00
07/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2388	3	2	3	2,541.00
07/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4871	6	5	6	0.00
07/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1261	2	1	2	2,541.00
07/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	616	1	1	1	0.00
07/11/2024	2037 On 06-November-25			Bond Future	11.20	83.8830	85.3588	83.8830	0.00
07/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5292	5	5	5	0.00
07/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2940	4	3	4	0.00
07/11/2024	2038 On 07-November-24			Bond Future	136.28	136.2900	136.2816	136.2900	0.00
07/11/2024	2038 On 06-February-25			Bond Future	136.93	137.0098	136.9270	137.0098	2,650.00
07/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1697	2	2	2	0.00
07/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2038 On 08-May-25			Bond Future	139.77	139.8527	139.7685	139.8527	480.00
07/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	88	0	0	0	0.00
07/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2038 On 07-August-25			Bond Future	140.43	140.5199	140.4346	140.5199	0.00
07/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	875	1	1	1	0.00
07/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2038 On 06-November-25			Bond Future	143.20	143.2849	143.1984	143.2849	0.00
07/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	682	1	1	1	0.00
07/11/2024	2040 On 07-November-24			Bond Future	11.20	85.7857	86.6433	85.7857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2040 On 07-November-24	12.85	Call	Bond Future	9593	9	10	9	0.00
07/11/2024	2040 On 07-November-24	12.86	Call	Bond Future	9645	9	10	9	0.00
07/11/2024	2040 On 07-November-24	12.84	Call	Bond Future	9540	9	10	9	0.00
07/11/2024	2040 On 07-November-24	13.15	Call	Bond Future	11150	10	11	10	0.00
07/11/2024	2040 On 07-November-24	12.10	Call	Bond Future	5465	5	5	5	0.00
07/11/2024	2040 On 07-November-24	12.60	Call	Bond Future	8255	7	8	7	0.00
07/11/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2040 On 07-November-24	12.10	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2040 On 06-February-25			Bond Future	11.17	83.0287	84.6876	83.0287	68,870.00
07/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10338	9	10	9	0.00
07/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1383	1	1	1	780.00
07/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4062	3	4	3	0.00
07/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6507	5	7	5	0.00
07/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	311	1	0	1	780.00
07/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	771	1	1	1	780.00
07/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2440	4	2	4	0.00
07/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	76	0	0	0	0.00
07/11/2024	2040 On 08-May-25			Bond Future	11.26	84.7312	86.4242	84.7312	3,900.00
07/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8548	7	9	7	0.00
07/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12627	11	13	11	7,500.00
07/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9111	8	9	8	15,000.00
07/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12302	11	12	11	7,500.00
07/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	261	0	0	0	0.00
07/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	242	0	0	0	0.00
07/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	546	1	1	1	0.00
07/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	623	1	1	1	0.00
07/11/2024	2040 On 07-August-25			Bond Future	11.37	81.9005	83.6276	81.9005	16.00
07/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11262	10	11	10	0.00
07/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	656	1	1	1	0.00
07/11/2024	2040 On 06-November-25			Bond Future	11.49	83.4891	85.2502	83.4891	0.00
07/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5236	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3160	4	3	4	0.00
07/11/2024	2044 On 07-November-24			Bond Future	11.30	81.6949	82.6061	81.6949	0.00
07/11/2024	2044 On 07-November-24	12.91	Call	Bond Future	9479	9	9	9	0.00
07/11/2024	2044 On 07-November-24	12.90	Call	Bond Future	9426	9	9	9	0.00
07/11/2024	2044 On 07-November-24	12.92	Call	Bond Future	9532	9	10	9	0.00
07/11/2024	2044 On 07-November-24	12.00	Call	Bond Future	4363	3	4	3	0.00
07/11/2024	2044 On 07-November-24	12.50	Call	Bond Future	7247	6	7	6	0.00
07/11/2024	2044 On 07-November-24	12.25	Call	Bond Future	5828	5	6	5	0.00
07/11/2024	2044 On 07-November-24	12.25	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2044 On 07-November-24	12.50	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2044 On 07-November-24	12.00	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2044 On 06-February-25			Bond Future	11.26	78.9796	80.7825	78.9796	72,126.00
07/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10411	9	10	9	0.00
07/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7745	6	8	6	449.00
07/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5200	4	5	4	449.00
07/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13989	12	14	12	0.00
07/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	19	0	0	0	449.00
07/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	228	0	0	0	0.00
07/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	562	1	1	1	0.00
07/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	88	0	0	0	0.00
07/11/2024	2044 On 08-May-25			Bond Future	11.35	80.5990	82.4391	80.5990	8,697.00
07/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8721	7	9	7	0.00
07/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7211	6	7	6	0.00
07/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3914	3	4	3	0.00
07/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1544	1	2	1	2,490.00
07/11/2024	2044 On 08-May-25		Call	Bond Future	19.79	0.0081	0.0198	0.0081	0.00
07/11/2024	2044 On 08-May-25		Put	Bond Future	17580.71	19.4091	17.5807	19.4091	0.00
07/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2007	3	2	3	2,490.00
07/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4386	6	4	6	0.00
07/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	866	1	1	1	2,490.00
07/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	607	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	2044 On 07-August-25			Bond Future	11.45	77.8117	79.6887	77.8117	0.00
07/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11365	10	11	10	0.00
07/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	715	1	1	1	0.00
07/11/2024	2044 On 06-November-25			Bond Future	11.56	79.3207	81.2347	79.3207	0.00
07/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5226	5	5	5	0.00
07/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3280	5	3	5	0.00
07/11/2024	2046 On 07-November-24			Bond Future	116.58	116.5827	116.5758	116.5827	0.00
07/11/2024	2046 On 06-February-25			Bond Future	118.90	118.9957	118.9004	118.9957	17,906.00
07/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	4890	5	5	5	0.00
07/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2046 On 08-May-25			Bond Future	119.14	119.2348	119.1375	119.2348	0.00
07/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2833	3	3	3	0.00
07/11/2024	2046 On 07-August-25			Bond Future	121.53	121.6295	121.5309	121.6295	0.00
07/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	2841	3	3	3	0.00
07/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2046 On 06-November-25			Bond Future	121.65	121.7520	121.6520	121.7520	0.00
07/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3758	4	4	4	0.00
07/11/2024	2050 On 07-November-24			Bond Future	117.87	117.7845	117.8747	117.7845	0.00
07/11/2024	2050 On 06-February-25			Bond Future	117.97	117.8805	117.9730	117.8805	15,831.00
07/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2373	2	2	2	0.00
07/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2050 On 08-May-25			Bond Future	120.42	120.3265	120.4212	120.3265	0.00
07/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	739	1	1	1	0.00
07/11/2024	2050 On 07-August-25			Bond Future	120.45	120.3561	120.4531	120.3561	0.00
07/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	563	0	1	0	0.00
07/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
07/11/2024	2050 On 06-November-25			Bond Future	122.82	122.7240	122.8236	122.7240	0.00
07/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
07/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1596	2	2	2	0.00
07/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	AL37 On 07-November-24			Index Future	1041.90	1036.8740	1041.9020	1036.8740	0.00
07/11/2024	AL37 On 06-February-25			Index Future	1057.51	1058.0770	1057.5060	1058.0770	0.00
07/11/2024	AL37 On 08-May-25			Index Future	1079.20	1079.7800	1079.2000	1079.7800	0.00
07/11/2024	AL37 On 07-August-25			Index Future	1100.65	1101.2320	1100.6450	1101.2320	0.00
07/11/2024	AL37 On 06-November-25			Index Future	1122.09	1122.6830	1122.0890	1122.6830	0.00
07/11/2024	AL7T On 07-November-24			Index Future	1250.09	1241.3070	1250.0920	1241.3070	0.00
07/11/2024	AL7T On 06-February-25			Index Future	1281.71	1266.6900	1281.7130	1266.6900	0.00
07/11/2024	AL7T On 08-May-25			Index Future	1308.01	1292.6730	1308.0070	1292.6730	0.00
07/11/2024	AL7T On 07-August-25			Index Future	1334.00	1318.3540	1333.9980	1318.3540	0.00
07/11/2024	AL7T On 06-November-25			Index Future	1359.99	1344.0350	1359.9890	1344.0350	0.00
07/11/2024	ALBI On 07-November-24			Index Future	1076.72	1068.9500	1076.7180	1068.9500	0.00
07/11/2024	ALBI On 06-February-25			Index Future	1101.09	1090.8090	1101.0880	1090.8090	99.00
07/11/2024	ALBI On 08-May-25			Index Future	1123.68	1113.1840	1123.6760	1113.1840	0.00
07/11/2024	ALBI On 07-August-25			Index Future	1146.00	1135.2990	1146.0040	1135.2990	0.00
07/11/2024	ALBI On 06-November-25			Index Future	1168.33	1157.4140	1168.3330	1157.4140	0.00
07/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	ES33 On 07-November-24			Bond Future	11.08	80.7449	81.3241	80.7449	0.00
07/11/2024	ES33 On 06-February-25			Bond Future	11.09	82.4161	83.4995	82.4161	0.00
07/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9768	9	10	9	0.00
07/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/11/2024	ES33 On 08-May-25			Bond Future	11.21	80.3255	81.4314	80.3255	0.00
07/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6659	6	7	6	0.00
07/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
07/11/2024	ES33 On 07-August-25			Bond Future	11.34	81.9376	83.0661	81.9376	0.00
07/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9262	8	9	8	0.00
07/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
07/11/2024	ES33 On 06-November-25			Bond Future	11.49	79.7504	80.9016	79.7504	0.00
07/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2251	1	2	1	0.00
07/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
07/11/2024	ES42 On 07-November-24			Bond Future	11.56	76.9327	77.6940	76.9327	0.00
07/11/2024	ES42 On 06-February-25			Bond Future	11.52	78.5250	80.1163	78.5250	0.00
07/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11723	10	12	10	0.00
07/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/11/2024	ES42 On 08-May-25			Bond Future	11.62	75.8869	77.5114	75.8869	0.00
07/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8881	7	9	7	0.00
07/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
07/11/2024	ES42 On 07-August-25			Bond Future	11.73	77.4087	79.0662	77.4087	0.00
07/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10794	9	11	9	0.00
07/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
07/11/2024	ES42 On 06-November-25			Bond Future	11.85	74.6639	76.3544	74.6639	0.00
07/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3020	1	3	1	0.00
07/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
07/11/2024	GOVI On 07-November-24			GOVI	1060.15	1052.5660	1060.1460	1052.5660	0.00
07/11/2024	GOVI On 07-November-24	948.80	Call	GOVI	1113460	104	111	104	0.00
07/11/2024	GOVI On 07-November-24	948.78	Call	GOVI	1113660	104	111	104	0.00
07/11/2024	GOVI On 07-November-24	948.79	Call	GOVI	1113560	104	111	104	0.00
07/11/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/11/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/11/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/11/2024	GOVI On 06-February-25			GOVI	1084.17	1074.0890	1084.1700	1074.0890	646.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1121700	102	112	102	0.00
07/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/11/2024	GOVI On 08-May-25			GOVI	1106.41	1096.1210	1106.4110	1096.1210	0.00
07/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	844110	74	84	74	0.00
07/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/11/2024	GOVI On 07-August-25			GOVI	1128.40	1117.8970	1128.3960	1117.8970	0.00
07/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1173960	107	117	107	0.00
07/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/11/2024	GOVI On 06-November-25			GOVI	1150.38	1139.6730	1150.3820	1139.6730	0.00
07/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	383820	28	38	28	0.00
07/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
07/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2024	IGOV On 07-November-24			Index Future	362.68	362.7280	362.6780	362.7280	0.00
07/11/2024	IGOV On 06-February-25			Index Future	364.98	370.2360	364.9810	370.2360	888.00
07/11/2024	IGOV On 08-May-25			Index Future	372.56	377.9190	372.5560	377.9190	8.00
07/11/2024	IGOV On 07-August-25			Index Future	380.04	385.5130	380.0440	385.5130	0.00
07/11/2024	IGOV On 06-November-25			Index Future	387.53	393.1080	387.5330	393.1080	0.00
07/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
07/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
07/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
07/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
07/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/11/2024	R033 On 07-November-24			Bond Future	10.18	99.4961	100.1601	99.4961	0.00
07/11/2024	R033 On 07-November-24	10.33	Call	Bond Future	823	0	1	0	0.00
07/11/2024	R033 On 07-November-24	10.33	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R033 On 06-February-25			Bond Future	10.18	101.5306	102.6885	101.5306	0.00
07/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2054	1	2	1	0.00
07/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1236	2	1	2	0.00
07/11/2024	R033 On 08-May-25			Bond Future	10.26	98.5633	99.7451	98.5633	0.00
07/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2480	2	2	2	0.00
07/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2137	3	2	3	0.00
07/11/2024	R033 On 07-August-25			Bond Future	10.37	100.5182	101.7239	100.5182	0.00
07/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2712	2	3	2	0.00
07/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2911	4	3	4	0.00
07/11/2024	R033 On 06-November-25			Bond Future	10.49	97.4254	98.6550	97.4254	0.00
07/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2957	3	3	3	0.00
07/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3757	5	4	5	0.00
07/11/2024	R035 On 07-November-24			Bond Future	10.51	90.9574	91.6232	90.9574	0.00
07/11/2024	R035 On 07-November-24	12.18	Call	Bond Future	8970	8	9	8	0.00
07/11/2024	R035 On 07-November-24	12.19	Call	Bond Future	9020	8	9	8	0.00
07/11/2024	R035 On 07-November-24	12.17	Call	Bond Future	8920	8	9	8	0.00
07/11/2024	R035 On 07-November-24	12.20	Call	Bond Future	9069	8	9	8	0.00
07/11/2024	R035 On 07-November-24	13.23	Call	Bond Future	13986	13	14	13	0.00
07/11/2024	R035 On 07-November-24	11.10	Call	Bond Future	3318	3	3	3	0.00
07/11/2024	R035 On 07-November-24	11.10	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R035 On 07-November-24	12.19	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
07/11/2024	R035 On 07-November-24	12.18	Put	Bond Future	0		0	0	0	0.00
07/11/2024	R035 On 06-February-25			Bond Future	10.49		92.8173	94.1181	92.8173	89,516.00
07/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10145		9	10	9	0.00
07/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3984		3	4	3	0.00
07/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	745		0	1	0	15,000.00
07/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1074		1	1	1	100.00
07/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4873		4	5	4	0.00
07/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2212		2	2	2	0.00
07/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1271		1	1	1	1,000.00
07/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2408		3	2	3	0.00
07/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1314		2	1	2	1,100.00
07/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2141		3	2	3	0.00
07/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	417		1	0	1	1,100.00
07/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3016		4	3	4	0.00
07/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	602		1	1	1	0.00
07/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	48		0	0	0	0.00
07/11/2024	R035 On 08-May-25			Bond Future	10.58		90.2091	91.5367	90.2091	0.00
07/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7053		6	7	6	0.00
07/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13936		13	14	13	0.00
07/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5698		5	6	5	400.00
07/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11113		10	11	10	0.00
07/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2072		2	2	2	150.00
07/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6709		6	7	6	0.00
07/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3708		3	4	3	0.00
07/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1644		2	2	2	150.00
07/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2833		4	3	4	0.00
07/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	706		1	1	1	150.00
07/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	222		0	0	0	400.00
07/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	928		1	1	1	0.00
07/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	77		0	0	0	400.00
07/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	644		1	1	1	0.00
07/11/2024	R035 On 07-August-25			Bond Future	10.67		91.9990	93.3534	91.9990	0.00
07/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10501		9	11	9	0.00
07/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	519		1	1	1	0.00
07/11/2024	R035 On 06-November-25			Bond Future	10.79		89.2788	90.6600	89.2788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4841	4	5	4	0.00
07/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2692	4	3	4	0.00
07/11/2024	R038 On 07-November-24			Bond Future	11.11	98.8891	99.6408	98.8891	0.00
07/11/2024	R038 On 07-November-24	11.24	Call	Bond Future	879	0	1	0	0.00
07/11/2024	R038 On 07-November-24	11.24	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R038 On 06-February-25			Bond Future	11.09	100.9113	102.4817	100.9113	0.00
07/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2640	2	3	2	0.00
07/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1658	2	2	2	0.00
07/11/2024	R038 On 08-May-25			Bond Future	11.20	97.4893	99.0921	97.4893	0.00
07/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3187	2	3	2	0.00
07/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2892	4	3	4	0.00
07/11/2024	R038 On 07-August-25			Bond Future	11.31	99.4227	101.0578	99.4227	0.00
07/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3522	3	4	3	0.00
07/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3984	5	4	5	0.00
07/11/2024	R038 On 06-November-25			Bond Future	11.44	95.8666	97.5340	95.8666	0.00
07/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4033	3	4	3	0.00
07/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3343	3	3	3	1,770.00
07/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7714	7	8	7	0.00
07/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2287	3	2	3	1,770.00
07/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6336	7	6	7	0.00
07/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5319	6	5	6	0.00
07/11/2024	R053 On 07-November-24			Bond Future	11.26	103.2676	104.4852	103.2676	0.00
07/11/2024	R053 On 07-November-24	12.80	Call	Bond Future	12053	11	12	11	0.00
07/11/2024	R053 On 07-November-24	12.79	Call	Bond Future	11983	11	12	11	0.00
07/11/2024	R053 On 07-November-24	12.81	Call	Bond Future	12122	11	12	11	0.00
07/11/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R053 On 06-February-25			Bond Future	11.21	105.3793	107.7918	105.3793	116.00
07/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13537	11	14	11	0.00
07/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	126	0	0	0	0.00
07/11/2024	R053 On 08-May-25			Bond Future	11.29	101.6715	104.1337	101.6715	0.00
07/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11457	9	11	9	0.00
07/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	890	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R053 On 07-August-25			Bond Future	11.39	103.6877	106.1993	103.6877	0.00
07/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14402	12	14	12	0.00
07/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1037	2	1	2	0.00
07/11/2024	R053 On 06-November-25			Bond Future	11.49	99.8359	102.3968	99.8359	0.00
07/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6888	6	7	6	0.00
07/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4706	6	5	6	0.00
07/11/2024	R186 On 07-November-24			Bond Future	8.38	107.9844	108.1305	107.9844	0.00
07/11/2024	R186 On 07-November-24	9.14	Call	Bond Future	1466	1	1	1	0.00
07/11/2024	R186 On 07-November-24	9.15	Call	Bond Future	1485	1	1	1	0.00
07/11/2024	R186 On 07-November-24	9.13	Call	Bond Future	1447	1	1	1	0.00
07/11/2024	R186 On 07-November-24	9.13	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R186 On 07-November-24	9.15	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R186 On 07-November-24	9.14	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R186 On 06-February-25			Bond Future	8.28	104.8812	105.2295	104.8812	178,143.00
07/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1391	1	1	1	0.00
07/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	101	0	0	0	0.00
07/11/2024	R186 On 08-May-25			Bond Future	8.28	107.0321	107.3878	107.0321	0.00
07/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	732	1	1	1	0.00
07/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	442	1	0	1	0.00
07/11/2024	R186 On 07-August-25			Bond Future	8.33	103.8455	104.2087	103.8455	0.00
07/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1898	2	2	2	0.00
07/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1408	1	1	1	1,983.00
07/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2530	2	3	2	0.00
07/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	96	0	0	0	1,983.00
07/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	266	0	0	0	0.00
07/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	177	0	0	0	0.00
07/11/2024	R186 On 06-November-25			Bond Future	8.43	105.8622	106.2330	105.8622	0.00
07/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	391	0	0	0	0.00
07/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	708	1	1	1	0.00
07/11/2024	R202 On 07-November-24			Bond Future	266.21	266.4238	266.2089	266.4238	0.00
07/11/2024	R202 On 06-February-25			Bond Future	266.73	266.7494	266.7337	266.7494	1,928.00
07/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
07/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	56	0	0	0	0.00
07/11/2024	R202 On 08-May-25			Bond Future	272.27	272.2845	272.2690	272.2845	269.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
07/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	41	0	0	0	0.00
07/11/2024	R202 On 07-August-25			Bond Future	272.46	272.4754	272.4607	272.4754	0.00
07/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	861	1	1	1	0.00
07/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R202 On 06-November-25			Bond Future	277.82	277.8376	277.8240	277.8376	0.00
07/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	2184	2	2	2	0.00
07/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R209 On 07-November-24			Bond Future	10.67	71.3653	71.9879	71.3653	0.00
07/11/2024	R209 On 07-November-24	12.22	Call	Bond Future	7456	7	7	7	0.00
07/11/2024	R209 On 07-November-24	12.21	Call	Bond Future	7411	7	7	7	0.00
07/11/2024	R209 On 07-November-24	12.23	Call	Bond Future	7501	7	8	7	0.00
07/11/2024	R209 On 07-November-24	10.55	Call	Bond Future	0	0	0	0	0.00
07/11/2024	R209 On 07-November-24	11.00	Call	Bond Future	1682	1	2	1	0.00
07/11/2024	R209 On 07-November-24	11.00	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R209 On 07-November-24	10.55	Put	Bond Future	625	1	1	1	0.00
07/11/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R209 On 06-February-25			Bond Future	10.65	72.8246	73.9915	72.8246	12,623.00
07/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8536	7	9	7	0.00
07/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	52	0	0	0	0.00
07/11/2024	R209 On 08-May-25			Bond Future	10.73	71.1628	72.3538	71.1628	6,367.00
07/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6171	5	6	5	0.00
07/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	597	1	1	1	0.00
07/11/2024	R209 On 07-August-25			Bond Future	10.82	72.5746	73.7896	72.5746	0.00
07/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9062	8	9	8	0.00
07/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	550	1	1	1	0.00
07/11/2024	R209 On 06-November-25			Bond Future	10.93	70.8315	72.0705	70.8315	0.00
07/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4351	4	4	4	0.00
07/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2710	3	3	3	0.00
07/11/2024	R210 On 07-November-24			Bond Future	239.70	239.9835	239.6996	239.9835	0.00
07/11/2024	R210 On 06-February-25			Bond Future	244.93	244.9507	244.9336	244.9507	991.00
07/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5324	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R210 On 08-May-25			Bond Future	246.64	246.6527	246.6357	246.6527	300.00
07/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
07/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1394	1	1	1	0.00
07/11/2024	R210 On 07-August-25			Bond Future	251.59	251.6073	251.5911	251.6073	0.00
07/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3151	3	3	3	0.00
07/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R210 On 06-November-25			Bond Future	253.10	253.1174	253.1019	253.1174	0.00
07/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	962	1	1	1	0.00
07/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R213 On 07-November-24			Bond Future	9.64	88.6474	89.1415	88.6474	0.00
07/11/2024	R213 On 07-November-24	11.22	Call	Bond Future	6453	6	6	6	0.00
07/11/2024	R213 On 07-November-24	11.23	Call	Bond Future	6492	6	6	6	0.00
07/11/2024	R213 On 07-November-24	11.21	Call	Bond Future	6414	6	6	6	0.00
07/11/2024	R213 On 07-November-24	11.21	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R213 On 07-November-24	11.23	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R213 On 07-November-24	11.22	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R213 On 06-February-25			Bond Future	9.63	90.4601	91.3369	90.4601	71,336.00
07/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6883	6	7	6	0.00
07/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	43	0	0	0	0.00
07/11/2024	R213 On 08-May-25			Bond Future	9.69	88.7568	89.6517	88.7568	0.00
07/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3895	3	4	3	0.00
07/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	633	1	1	1	0.00
07/11/2024	R213 On 07-August-25			Bond Future	9.78	90.5183	91.4315	90.5183	0.00
07/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7343	7	7	7	0.00
07/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	378	0	0	0	0.00
07/11/2024	R213 On 06-November-25			Bond Future	9.89	88.7226	89.6539	88.7226	0.00
07/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2763	2	3	2	0.00
07/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2179	3	2	3	0.00
07/11/2024	R214 On 07-November-24			Bond Future	11.05	66.5867	67.2750	66.5867	0.00
07/11/2024	R214 On 07-November-24	12.61	Call	Bond Future	7838	7	8	7	0.00
07/11/2024	R214 On 07-November-24	12.60	Call	Bond Future	7793	7	8	7	0.00
07/11/2024	R214 On 07-November-24	12.62	Call	Bond Future	7884	7	8	7	0.00
07/11/2024	R214 On 07-November-24	12.62	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
07/11/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R214 On 06-February-25			Bond Future	11.00	67.9483	69.3876	67.9483	18,355.00
07/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8620	7	9	7	0.00
07/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12468	11	12	11	0.00
07/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4425	3	4	3	554.00
07/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6600	5	7	5	554.00
07/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	445	1	0	1	0.00
07/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	9	0	0	0	554.00
07/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	176	0	0	0	0.00
07/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	73	0	0	0	0.00
07/11/2024	R214 On 08-May-25			Bond Future	11.07	66.0374	67.5064	66.0374	3,232.00
07/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7239	6	7	6	0.00
07/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	547	1	1	1	0.00
07/11/2024	R214 On 07-August-25			Bond Future	11.16	67.3478	68.8462	67.3478	0.00
07/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9357	8	9	8	0.00
07/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	598	1	1	1	0.00
07/11/2024	R214 On 06-November-25			Bond Future	11.26	65.3549	66.8828	65.3549	0.00
07/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4536	4	5	4	0.00
07/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2586	4	3	4	0.00
07/11/2024	R248 On 07-November-24			Bond Future	11.23	80.4380	81.4180	80.4380	0.00
07/11/2024	R248 On 07-November-24	12.79	Call	Bond Future	9515	9	10	9	0.00
07/11/2024	R248 On 07-November-24	12.80	Call	Bond Future	9569	9	10	9	0.00
07/11/2024	R248 On 07-November-24	12.78	Call	Bond Future	9461	8	9	8	0.00
07/11/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
07/11/2024	R248 On 06-February-25			Bond Future	11.18	82.0829	83.9916	82.0829	273,993.00
07/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9507	8	10	8	0.00
07/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	206	0	0	0	660.00
07/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1413	1	1	1	660.00
07/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4247	3	4	3	0.00
07/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	830	1	1	1	660.00
07/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2654	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6607	8	7	8	0.00
07/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	132	0	0	0	0.00
07/11/2024	R248 On 08-May-25			Bond Future	11.26	79.3180	81.2660	79.3180	15,902.00
07/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8885	7	9	7	0.00
07/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	675	1	1	1	0.00
07/11/2024	R248 On 07-August-25			Bond Future	11.35	80.8916	82.8787	80.8916	0.00
07/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11575	10	12	10	0.00
07/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	731	1	1	1	0.00
07/11/2024	R248 On 06-November-25			Bond Future	11.46	78.0186	80.0447	78.0186	0.00
07/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5224	5	5	5	0.00
07/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3422	5	3	5	0.00
07/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00