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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/11/2024 TO: 08/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	2025 On 07-November-24			Bond Future	181.58	181.5800	181.5800	181.5800	0.00
08/11/2024	2029 On 07-November-24			Bond Future	132.42	132.4200	132.4200	132.4200	0.00
08/11/2024	2029 On 06-February-25			Bond Future	134.76	134.7124	134.7590	134.7124	8,604.00
08/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2359	2	2	2	0.00
08/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2029 On 08-May-25			Bond Future	136.14	136.0887	136.1367	136.0887	728.00
08/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1713	2	2	2	0.00
08/11/2024	2029 On 07-August-25			Bond Future	138.87	138.8233	138.8728	138.8233	0.00
08/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1463	1	1	1	0.00
08/11/2024	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
08/11/2024	2029 On 06-November-25			Bond Future	140.16	140.1118	140.1632	140.1118	0.00
08/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	373	0	0	0	0.00
08/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2029 On 05-February-26			Bond Future	142.75	142.7475	142.7475	142.7475	0.00
08/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2638	3	3	3	0.00
08/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2030 On 07-November-24			Bond Future	10.75	91.4674	91.4674	91.4674	0.00
08/11/2024	2030 On 06-February-25			Bond Future	9.22	95.3950	95.4780	95.3950	152,444.00
08/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5427	5	5	5	0.00
08/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1035	1	1	1	800.00
08/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2245	2	2	2	0.00
08/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	363	0	0	0	800.00
08/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1170	1	1	1	0.00
08/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2425	3	2	3	0.00
08/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	462	0	0	0	800.00
08/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	55	0	0	0	0.00
08/11/2024	2030 On 08-May-25			Bond Future	9.28	97.3513	97.4362	97.3513	0.00
08/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3043	3	3	3	0.00
08/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	969	1	1	1	1,320.00
08/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1874	2	2	2	680.00
08/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8901	9	9	9	0.00
08/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4109	4	4	4	1,640.00
08/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10220	10	10	10	0.00
08/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5248	5	5	5	2,280.00
08/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1339	1	1	1	800.00
08/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3205	3	3	3	0.00
08/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	636	1	1	1	800.00
08/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1697	2	2	2	0.00
08/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	654	1	1	1	800.00
08/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2845	3	3	3	0.00
08/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	18	0	0	0	2,280.00
08/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	272	0	0	0	0.00
08/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	42	0	0	0	1,640.00
08/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	439	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
08/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1250	1	1	1	0.00
08/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2173	2	2	2	0.00
08/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	704	1	1	1	0.00
08/11/2024	2030 On 07-August-25			Bond Future	9.37	95.2734	95.3604	95.2734	0.00
08/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6181	6	6	6	0.00
08/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9108	9	9	9	0.00
08/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4411	4	4	4	1,054.00
08/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	103	0	0	0	1,054.00
08/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	635	1	1	1	0.00
08/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	351	0	0	0	0.00
08/11/2024	2030 On 06-November-25			Bond Future	9.47	97.1236	97.2128	97.1236	0.00
08/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2154	2	2	2	0.00
08/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1909	2	2	2	0.00
08/11/2024	2030 On 05-February-26			Bond Future	9.62	94.9698	94.9698	94.9698	0.00
08/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1904	2	2	2	0.00
08/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2313	2	2	2	0.00
08/11/2024	2032 On 07-November-24			Bond Future	11.48	85.1604	85.1604	85.1604	0.00
08/11/2024	2032 On 06-February-25			Bond Future	9.86	94.8216	94.9257	94.8216	111,202.00
08/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8413	8	8	8	0.00
08/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1561	2	2	2	800.00
08/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3864	4	4	4	0.00
08/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	563	1	1	1	800.00
08/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1258	1	1	1	0.00
08/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	353	0	0	0	800.00
08/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2677	3	3	3	0.00
08/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	35	0	0	0	0.00
08/11/2024	2032 On 08-May-25			Bond Future	9.93	92.6015	92.7079	92.6015	37,405.00
08/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5013	5	5	5	0.00
08/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	936	1	1	1	800.00
08/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1925	2	2	2	800.00
08/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5230	5	5	5	0.00
08/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	566	1	1	1	800.00
08/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1980	2	2	2	0.00
08/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3352	3	3	3	0.00

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08/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	610	1	1	1	0.00
08/11/2024	2032 On 07-August-25			Bond Future	10.03	94.4390	94.5479	94.4390	0.00
08/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8825	9	9	9	0.00
08/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	408	0	0	0	0.00
08/11/2024	2032 On 06-November-25			Bond Future	10.14	92.1121	92.2235	92.1121	0.00
08/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3617	4	4	4	0.00
08/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2390	2	2	2	0.00
08/11/2024	2032 On 05-February-26			Bond Future	10.29	93.8952	93.8952	93.8952	0.00
08/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2844	3	3	3	0.00
08/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3379	3	3	3	0.00
08/11/2024	2033 On 07-November-24			Bond Future	126.41	126.4100	126.4100	126.4100	0.00
08/11/2024	2033 On 06-February-25			Bond Future	128.08	128.0920	128.0847	128.0920	6,452.00
08/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3145	3	3	3	0.00
08/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2033 On 08-May-25			Bond Future	129.22	129.2316	129.2244	129.2316	5,288.00
08/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1396	1	1	1	0.00
08/11/2024	2033 On 07-August-25			Bond Future	131.82	131.8285	131.8217	131.8285	0.00
08/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3172	3	3	3	0.00
08/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2033 On 06-November-25			Bond Future	132.87	132.8778	132.8718	132.8778	0.00
08/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	268	0	0	0	0.00
08/11/2024	2033 On 05-February-26			Bond Future	135.32	135.3217	135.3217	135.3217	0.00
08/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2442	2	2	2	0.00
08/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2037 On 07-November-24			Bond Future	12.58	77.2432	77.2432	77.2432	0.00
08/11/2024	2037 On 06-February-25			Bond Future	10.86	84.5486	84.6761	84.5486	169,918.00
08/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10266	10	10	10	0.00
08/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	51	0	0	0	0.00
08/11/2024	2037 On 08-May-25			Bond Future	10.95	86.2824	86.4127	86.2824	3,975.00
08/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7679	8	8	8	0.00
08/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12544	12	13	12	7,500.00
08/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	9009	9	9	9	15,000.00

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08/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12326	12	12	12	7,500.00
08/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	166	0	0	0	0.00
08/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	440	0	0	0	0.00
08/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	153	0	0	0	0.00
08/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	618	1	1	1	0.00
08/11/2024	2037 On 07-August-25			Bond Future	11.06	83.7337	83.8671	83.7337	15.00
08/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10703	11	11	11	0.00
08/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7223	7	7	7	0.00
08/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4374	4	4	4	0.00
08/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1839	2	2	2	2,341.00
08/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2048	2	2	2	200.00
08/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5844	6	6	6	0.00
08/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3225	3	3	3	0.00
08/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1411	1	1	1	2,541.00
08/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3160	3	3	3	2,541.00
08/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5620	6	6	6	0.00
08/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1685	2	2	2	2,541.00
08/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4465	5	4	5	0.00
08/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2363	2	2	2	2,541.00
08/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4789	5	5	5	0.00
08/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1250	1	1	1	2,541.00
08/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	609	1	1	1	0.00
08/11/2024	2037 On 06-November-25			Bond Future	11.17	85.3588	85.4951	85.3588	0.00
08/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5363	5	5	5	0.00
08/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2875	3	3	3	0.00
08/11/2024	2037 On 05-February-26			Bond Future	11.31	82.7872	82.7872	82.7872	0.00
08/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3939	4	4	4	0.00
08/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4565	5	5	5	0.00
08/11/2024	2038 On 07-November-24			Bond Future	135.29	135.2900	135.2900	135.2900	0.00
08/11/2024	2038 On 06-February-25			Bond Future	136.99	136.9270	136.9940	136.9270	2,650.00
08/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1764	2	2	2	0.00
08/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2038 On 08-May-25			Bond Future	139.84	139.7685	139.8370	139.7685	480.00
08/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	157	0	0	0	0.00

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08/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2038 On 07-August-25			Bond Future	140.51	140.4346	140.5055	140.4346	0.00
08/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	946	1	1	1	0.00
08/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2038 On 06-November-25			Bond Future	143.27	143.1984	143.2715	143.1984	0.00
08/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	609	1	1	1	0.00
08/11/2024	2038 On 05-February-26			Bond Future	143.74	143.7359	143.7359	143.7359	0.00
08/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	536	1	1	1	0.00
08/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2040 On 07-November-24			Bond Future	12.85	77.0508	77.0508	77.0508	0.00
08/11/2024	2040 On 06-February-25			Bond Future	11.17	84.6876	84.6612	84.6876	68,955.00
08/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10315	10	10	10	0.00
08/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1393	1	1	1	780.00
08/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4063	4	4	4	0.00
08/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6495	7	6	7	0.00
08/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	325	0	0	0	780.00
08/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	798	1	1	1	780.00
08/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2476	2	2	2	0.00
08/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	79	0	0	0	0.00
08/11/2024	2040 On 08-May-25			Bond Future	11.27	86.4242	86.3975	86.4242	3,900.00
08/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8552	9	9	9	0.00
08/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9112	9	9	9	15,000.00
08/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12270	12	12	12	7,500.00
08/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12588	13	13	13	7,500.00
08/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	231	0	0	0	0.00
08/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	574	1	1	1	0.00
08/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	654	1	1	1	0.00
08/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	256	0	0	0	0.00
08/11/2024	2040 On 07-August-25			Bond Future	11.38	83.6276	83.6008	83.6276	16.00
08/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11293	11	11	11	0.00
08/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	714	1	1	1	0.00
08/11/2024	2040 On 06-November-25			Bond Future	11.49	85.2502	85.2232	85.2502	0.00
08/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5465	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
08/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3415	3	3	3	0.00
08/11/2024	2040 On 05-February-26			Bond Future	11.63	82.2592	82.2592	82.2592	0.00
08/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4160	4	4	4	0.00
08/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5021	5	5	5	0.00
08/11/2024	2044 On 07-November-24			Bond Future	12.91	73.1271	73.1271	73.1271	0.00
08/11/2024	2044 On 06-February-25			Bond Future	11.26	80.7825	80.7551	80.7825	71,965.00
08/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10389	10	10	10	0.00
08/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13960	14	14	14	0.00
08/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7729	8	8	8	449.00
08/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5198	5	5	5	449.00
08/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	587	1	1	1	0.00
08/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	17	0	0	0	449.00
08/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	240	0	0	0	0.00
08/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	93	0	0	0	0.00
08/11/2024	2044 On 08-May-25			Bond Future	11.35	82.4391	82.4112	82.4391	8,697.00
08/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8782	9	9	9	0.00
08/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7295	7	7	7	0.00
08/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4042	4	4	4	0.00
08/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1633	2	2	2	2,490.00
08/11/2024	2044 On 08-May-25		Call	Bond Future	17.88	0.0198	0.0179	0.0198	0.00
08/11/2024	2044 On 08-May-25		Put	Bond Future	17606.66	17.5807	17.6067	17.5807	0.00
08/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2163	2	2	2	2,490.00
08/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4503	4	5	4	0.00
08/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	978	1	1	1	2,490.00
08/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	695	1	1	1	0.00
08/11/2024	2044 On 07-August-25			Bond Future	11.46	79.6887	79.6607	79.6887	0.00
08/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11362	11	11	11	0.00
08/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	739	1	1	1	0.00
08/11/2024	2044 On 06-November-25			Bond Future	11.57	81.2347	81.2065	81.2347	0.00
08/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5552	5	6	5	0.00
08/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3634	3	4	3	0.00
08/11/2024	2044 On 05-February-26			Bond Future	11.70	78.2948	78.2948	78.2948	0.00
08/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4343	4	4	4	0.00
08/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5201	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
08/11/2024	2046 On 07-November-24			Bond Future	118.83	118.8300	118.8300	118.8300	0.00
08/11/2024	2046 On 06-February-25			Bond Future	118.89	118.9004	118.8937	118.9004	17,906.00
08/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	4884	5	5	5	0.00
08/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2046 On 08-May-25			Bond Future	119.13	119.1375	119.1311	119.1375	0.00
08/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2839	3	3	3	0.00
08/11/2024	2046 On 07-August-25			Bond Future	121.52	121.5309	121.5248	121.5309	0.00
08/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	2835	3	3	3	0.00
08/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2046 On 06-November-25			Bond Future	121.65	121.6520	121.6469	121.6520	0.00
08/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3763	4	4	4	0.00
08/11/2024	2046 On 05-February-26			Bond Future	123.89	123.8870	123.8870	123.8870	0.00
08/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2237	2	2	2	0.00
08/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2050 On 07-November-24			Bond Future	118.39	118.3900	118.3900	118.3900	0.00
08/11/2024	2050 On 06-February-25			Bond Future	117.77	117.9730	117.7675	117.9730	15,831.00
08/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2168	2	2	2	0.00
08/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2050 On 08-May-25			Bond Future	120.21	120.4212	120.2116	120.4212	0.00
08/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	948	1	1	1	0.00
08/11/2024	2050 On 07-August-25			Bond Future	120.24	120.4531	120.2402	120.4531	0.00
08/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	350	1	0	1	0.00
08/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
08/11/2024	2050 On 06-November-25			Bond Future	122.61	122.8236	122.6071	122.8236	0.00
08/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1813	2	2	2	0.00
08/11/2024	2050 On 05-February-26			Bond Future	122.44	122.4405	122.4405	122.4405	0.00
08/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
08/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	379	0	0	0	0.00
08/11/2024	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
08/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
08/11/2024	AL37 On 06-February-25			Index Future	1067.78	1057.5060	1067.7790	1057.5060	0.00
08/11/2024	AL37 On 08-May-25			Index Future	1089.69	1079.2000	1089.6850	1079.2000	0.00
08/11/2024	AL37 On 07-August-25			Index Future	1111.34	1100.6450	1111.3430	1100.6450	0.00
08/11/2024	AL37 On 06-November-25			Index Future	1133.00	1122.0890	1133.0010	1122.0890	0.00
08/11/2024	AL37 On 05-February-26			Index Future	1153.68	1153.6820	1153.6820	1153.6820	0.00
08/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
08/11/2024	AL7T On 06-February-25			Index Future	1284.62	1281.7130	1284.6220	1281.7130	0.00
08/11/2024	AL7T On 08-May-25			Index Future	1310.98	1308.0070	1310.9780	1308.0070	0.00
08/11/2024	AL7T On 07-August-25			Index Future	1337.03	1333.9980	1337.0340	1333.9980	0.00
08/11/2024	AL7T On 06-November-25			Index Future	1363.09	1359.9890	1363.0890	1359.9890	0.00
08/11/2024	AL7T On 05-February-26			Index Future	1387.97	1387.9710	1387.9710	1387.9710	0.00
08/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
08/11/2024	ALBI On 06-February-25			Index Future	1106.34	1101.0880	1106.3420	1101.0880	99.00
08/11/2024	ALBI On 08-May-25			Index Future	1129.04	1123.6760	1129.0400	1123.6760	0.00
08/11/2024	ALBI On 07-August-25			Index Future	1151.48	1146.0040	1151.4800	1146.0040	0.00
08/11/2024	ALBI On 06-November-25			Index Future	1173.92	1168.3330	1173.9190	1168.3330	0.00
08/11/2024	ALBI On 05-February-26			Index Future	1195.35	1195.3480	1195.3480	1195.3480	0.00
08/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/11/2024	C040 On 31-January-40			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
08/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	CS26 On 02-April-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
08/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	ES33 On 07-November-24			Bond Future	13.17	72.0659	72.0659	72.0659	0.00
08/11/2024	ES33 On 06-February-25			Bond Future	11.07	83.4995	83.6043	83.4995	0.00
08/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9873	10	10	10	0.00
08/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES33 On 08-May-25			Bond Future	11.18	81.4314	81.5386	81.4314	0.00
08/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6767	7	7	7	0.00
08/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES33 On 07-August-25			Bond Future	11.31	83.0661	83.1759	83.0661	0.00
08/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9371	9	9	9	0.00
08/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES33 On 06-November-25			Bond Future	11.46	80.9016	81.0139	80.9016	0.00
08/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2364	2	2	2	0.00
08/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES33 On 05-February-26			Bond Future	11.65	82.4998	82.4998	82.4998	0.00
08/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
08/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	696	1	1	1	0.00
08/11/2024	ES42 On 07-November-24			Bond Future	13.61	66.6350	66.6350	66.6350	0.00
08/11/2024	ES42 On 06-February-25			Bond Future	11.52	80.1163	80.0914	80.1163	0.00
08/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11698	12	12	12	0.00
08/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES42 On 08-May-25			Bond Future	11.62	77.5114	77.4861	77.5114	0.00
08/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8855	9	9	9	0.00
08/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES42 On 07-August-25			Bond Future	11.73	79.0662	79.0408	79.0662	0.00
08/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10769	11	11	11	0.00
08/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES42 On 06-November-25			Bond Future	11.86	76.3544	76.3288	76.3544	0.00
08/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2995	3	3	3	0.00
08/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
08/11/2024	ES42 On 05-February-26			Bond Future	12.00	77.7247	77.7247	77.7247	0.00
08/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
08/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	875	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
08/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
08/11/2024	GOVI On 06-February-25			GOVI	1089.20	1084.1700	1089.1990	1084.1700	646.00
08/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1171990	112	117	112	0.00
08/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/11/2024	GOVI On 08-May-25			GOVI	1111.55	1106.4110	1111.5460	1106.4110	0.00
08/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	895460	84	90	84	0.00
08/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
08/11/2024	GOVI On 07-August-25			GOVI	1133.64	1128.3960	1133.6380	1128.3960	0.00
08/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1226380	117	123	117	0.00
08/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
08/11/2024	GOVI On 06-November-25			GOVI	1155.73	1150.3820	1155.7300	1150.3820	0.00
08/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	437300	38	44	38	0.00
08/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
08/11/2024	GOVI On 05-February-26			GOVI	1176.83	1176.8260	1176.8260	1176.8260	0.00
08/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	268260	27	27	27	0.00
08/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
08/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
08/11/2024	IGOV On 06-February-25			Index Future	370.11	364.9810	370.1050	364.9810	888.00
08/11/2024	IGOV On 08-May-25			Index Future	377.79	372.5560	377.7870	372.5560	8.00
08/11/2024	IGOV On 07-August-25			Index Future	385.38	380.0440	385.3820	380.0440	0.00
08/11/2024	IGOV On 06-November-25			Index Future	392.98	387.5330	392.9780	387.5330	0.00
08/11/2024	IGOV On 05-February-26			Index Future	400.24	400.2350	400.2350	400.2350	0.00
08/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
08/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
08/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
08/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
08/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
08/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
08/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/11/2024	R033 On 07-November-24			Bond Future	10.33	99.3374	99.3374	99.3374	0.00
08/11/2024	R033 On 06-February-25			Bond Future	10.16	102.6885	102.8069	102.6885	20.00
08/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2141	2	2	2	0.00
08/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1205	1	1	1	0.00
08/11/2024	R033 On 08-May-25			Bond Future	10.24	99.7451	99.8661	99.7451	0.00
08/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2554	2	3	2	0.00
08/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2090	2	2	2	0.00
08/11/2024	R033 On 07-August-25			Bond Future	10.34	101.7239	101.8479	101.7239	0.00
08/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2792	3	3	3	0.00
08/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2866	3	3	3	0.00
08/11/2024	R033 On 06-November-25			Bond Future	10.46	98.6550	98.7819	98.6550	0.00
08/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2999	3	3	3	0.00
08/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3673	4	4	4	0.00
08/11/2024	R033 On 05-February-26			Bond Future	10.62	100.5708	100.5708	100.5708	0.00
08/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3259	3	3	3	0.00
08/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3898	4	4	4	0.00
08/11/2024	R035 On 07-November-24			Bond Future	12.18	82.6536	82.6536	82.6536	0.00
08/11/2024	R035 On 06-February-25			Bond Future	10.47	94.1181	94.2426	94.1181	89,516.00
08/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10268	10	10	10	0.00
08/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4097	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	792	1	1	1	15,000.00
08/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4990	5	5	5	0.00
08/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1140	1	1	1	100.00
08/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2307	2	2	2	0.00
08/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1344	1	1	1	1,000.00
08/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2350	2	2	2	0.00
08/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1285	1	1	1	1,100.00
08/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2090	2	2	2	0.00
08/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	409	0	0	0	1,100.00
08/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2939	3	3	3	0.00
08/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	590	1	1	1	7,500.00
08/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	47	0	0	0	0.00
08/11/2024	R035 On 08-May-25			Bond Future	10.55	91.5367	91.6639	91.5367	0.00
08/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7180	7	7	7	0.00
08/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	14053	14	14	14	0.00
08/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5825	6	6	6	400.00
08/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11223	11	11	11	0.00
08/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6836	7	7	7	0.00
08/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2167	2	2	2	150.00
08/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3826	4	4	4	0.00
08/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1636	2	2	2	150.00
08/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2800	3	3	3	0.00
08/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	706	1	1	1	150.00
08/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	205	0	0	0	400.00
08/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	928	1	1	1	0.00
08/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	67	0	0	0	400.00
08/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	644	1	1	1	0.00
08/11/2024	R035 On 07-August-25			Bond Future	10.65	93.3534	93.4837	93.3534	0.00
08/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10626	11	11	11	0.00
08/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	514	1	1	1	0.00
08/11/2024	R035 On 06-November-25			Bond Future	10.77	90.6600	90.7931	90.6600	0.00
08/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5062	5	5	5	0.00
08/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2780	3	3	3	0.00
08/11/2024	R035 On 05-February-26			Bond Future	10.91	92.4395	92.4395	92.4395	0.00
08/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3629	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4284	4	4	4	0.00
08/11/2024	R038 On 07-November-24			Bond Future	11.24	98.7623	98.7623	98.7623	0.00
08/11/2024	R038 On 06-February-25			Bond Future	11.08	102.4817	102.5947	102.4817	16.00
08/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2663	3	3	3	0.00
08/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1568	2	2	2	0.00
08/11/2024	R038 On 08-May-25			Bond Future	11.18	99.0921	99.2076	99.0921	0.00
08/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3215	3	3	3	0.00
08/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2805	3	3	3	0.00
08/11/2024	R038 On 07-August-25			Bond Future	11.29	101.0578	101.1760	101.0578	0.00
08/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3522	4	4	4	0.00
08/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3866	4	4	4	0.00
08/11/2024	R038 On 06-November-25			Bond Future	11.42	97.5340	97.6550	97.5340	0.00
08/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4035	4	4	4	0.00
08/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7750	8	8	8	0.00
08/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3338	3	3	3	1,770.00
08/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2202	2	2	2	1,770.00
08/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6210	6	6	6	0.00
08/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5199	5	5	5	0.00
08/11/2024	R038 On 05-February-26			Bond Future	11.58	99.4221	99.4221	99.4221	0.00
08/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4526	5	5	5	0.00
08/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5390	5	5	5	0.00
08/11/2024	R053 On 07-November-24			Bond Future	12.80	92.4326	92.4326	92.4326	0.00
08/11/2024	R053 On 06-February-25			Bond Future	11.19	107.7918	107.9365	107.7918	116.00
08/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13686	14	14	14	0.00
08/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	130	0	0	0	0.00
08/11/2024	R053 On 08-May-25			Bond Future	11.28	104.1337	104.2816	104.1337	0.00
08/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11640	11	12	11	0.00
08/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	925	1	1	1	0.00
08/11/2024	R053 On 07-August-25			Bond Future	11.37	106.1993	106.3506	106.1993	0.00
08/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14581	14	15	14	0.00
08/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1065	1	1	1	0.00
08/11/2024	R053 On 06-November-25			Bond Future	11.48	102.3968	102.5516	102.3968	0.00
08/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6794	7	7	7	0.00
08/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4456	5	4	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
08/11/2024	R053 On 05-February-26			Bond Future	11.60	104.4070	104.4070	104.4070	0.00
08/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5738	6	6	6	0.00
08/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6665	7	7	7	0.00
08/11/2024	R186 On 07-November-24			Bond Future	9.14	106.6649	106.6649	106.6649	0.00
08/11/2024	R186 On 06-February-25			Bond Future	8.30	105.2295	105.1899	105.2295	178,826.00
08/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1350	1	1	1	0.00
08/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	99	0	0	0	0.00
08/11/2024	R186 On 08-May-25			Bond Future	8.30	107.3878	107.3476	107.3878	0.00
08/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	726	1	1	1	0.00
08/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	476	0	0	0	0.00
08/11/2024	R186 On 07-August-25			Bond Future	8.36	104.2087	104.1682	104.2087	0.00
08/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1868	2	2	2	0.00
08/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1382	1	1	1	1,983.00
08/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2483	3	2	3	0.00
08/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	90	0	0	0	1,983.00
08/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	281	0	0	0	0.00
08/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	187	0	0	0	0.00
08/11/2024	R186 On 06-November-25			Bond Future	8.47	106.2330	106.1922	106.2330	0.00
08/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	398	0	0	0	0.00
08/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	757	1	1	1	0.00
08/11/2024	R186 On 05-February-26			Bond Future	8.82	102.8119	102.8119	102.8119	0.00
08/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	359	0	0	0	0.00
08/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	680	1	1	1	0.00
08/11/2024	R202 On 07-November-24			Bond Future	266.33	266.3300	266.3300	266.3300	0.00
08/11/2024	R202 On 06-February-25			Bond Future	266.52	266.7337	266.5154	266.7337	1,928.00
08/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
08/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	275	0	0	0	0.00
08/11/2024	R202 On 08-May-25			Bond Future	272.05	272.2690	272.0469	272.2690	269.00
08/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
08/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	263	0	0	0	0.00
08/11/2024	R202 On 07-August-25			Bond Future	272.24	272.4607	272.2361	272.4607	0.00
08/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	636	1	1	1	0.00
08/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
08/11/2024	R202 On 06-November-25			Bond Future	277.60	277.8240	277.5962	277.8240	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
08/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1956	2	2	2	0.00
08/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
08/11/2024	R202 On 05-February-26			Bond Future	277.35	277.3458	277.3458	277.3458	0.00
08/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
08/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	474	0	0	0	0.00
08/11/2024	R209 On 07-November-24			Bond Future	12.22	64.5320	64.5320	64.5320	0.00
08/11/2024	R209 On 06-February-25			Bond Future	10.63	73.9915	74.1030	73.9915	12,623.00
08/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8646	9	9	9	0.00
08/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	51	0	0	0	0.00
08/11/2024	R209 On 08-May-25			Bond Future	10.71	72.3538	72.4677	72.3538	6,367.00
08/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6289	6	6	6	0.00
08/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	601	1	1	1	0.00
08/11/2024	R209 On 07-August-25			Bond Future	10.80	73.7896	73.9061	73.7896	0.00
08/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9172	9	9	9	0.00
08/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	545	1	1	1	0.00
08/11/2024	R209 On 06-November-25			Bond Future	10.91	72.0705	72.1896	72.0705	0.00
08/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4407	4	4	4	0.00
08/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2647	3	3	3	0.00
08/11/2024	R209 On 05-February-26			Bond Future	11.04	73.4984	73.4984	73.4984	0.00
08/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3442	3	3	3	0.00
08/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3955	4	4	4	0.00
08/11/2024	R210 On 07-November-24			Bond Future	239.69	239.6900	239.6900	239.6900	0.00
08/11/2024	R210 On 06-February-25			Bond Future	244.61	244.9336	244.6062	244.9336	991.00
08/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	4996	5	5	5	0.00
08/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/11/2024	R210 On 08-May-25			Bond Future	246.30	246.6357	246.3024	246.6357	300.00
08/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
08/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1728	1	2	1	0.00
08/11/2024	R210 On 07-August-25			Bond Future	251.25	251.5911	251.2521	251.5911	0.00
08/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2812	3	3	3	0.00
08/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
08/11/2024	R210 On 06-November-25			Bond Future	252.76	253.1019	252.7584	253.1019	0.00
08/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	618	1	1	1	0.00
08/11/2024	R210 On 06-November-25	252.14	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
08/11/2024	R210 On 05-February-26			Bond Future	257.42	257.4162	257.4162	257.4162	0.00
08/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4316	4	4	4	0.00
08/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
08/11/2024	R213 On 07-November-24			Bond Future	11.22	82.6883	82.6883	82.6883	0.00
08/11/2024	R213 On 06-February-25			Bond Future	9.60	91.3369	91.4282	91.3369	71,179.00
08/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6974	7	7	7	0.00
08/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	43	0	0	0	0.00
08/11/2024	R213 On 08-May-25			Bond Future	9.67	89.6517	89.7450	89.6517	0.00
08/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3961	4	4	4	0.00
08/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	606	1	1	1	0.00
08/11/2024	R213 On 07-August-25			Bond Future	9.76	91.4315	91.5270	91.4315	0.00
08/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7431	7	7	7	0.00
08/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	371	0	0	0	0.00
08/11/2024	R213 On 06-November-25			Bond Future	9.87	89.6539	89.7517	89.6539	0.00
08/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2808	3	3	3	0.00
08/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2126	2	2	2	0.00
08/11/2024	R213 On 05-February-26			Bond Future	10.03	91.3814	91.3814	91.3814	0.00
08/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2342	2	2	2	0.00
08/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2831	3	3	3	0.00
08/11/2024	R214 On 07-November-24			Bond Future	12.61	59.4367	59.4367	59.4367	0.00
08/11/2024	R214 On 06-February-25			Bond Future	11.00	69.3876	69.3642	69.3876	18,355.00
08/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8601	9	9	9	0.00
08/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12443	12	12	12	0.00
08/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6585	7	7	7	554.00
08/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4421	4	4	4	554.00
08/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	464	0	0	0	0.00
08/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	8	0	0	0	554.00
08/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	184	0	0	0	0.00
08/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	77	0	0	0	0.00
08/11/2024	R214 On 08-May-25			Bond Future	11.08	67.5064	67.4826	67.5064	3,232.00
08/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7243	7	7	7	0.00
08/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	574	1	1	1	0.00
08/11/2024	R214 On 07-August-25			Bond Future	11.17	68.8462	68.8222	68.8462	0.00
08/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9352	9	9	9	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
08/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	617	1	1	1	0.00
08/11/2024	R214 On 06-November-25			Bond Future	11.27	66.8828	66.8586	66.8828	0.00
08/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4805	5	5	5	0.00
08/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2878	3	3	3	0.00
08/11/2024	R214 On 05-February-26			Bond Future	11.39	68.0710	68.0710	68.0710	0.00
08/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3609	4	4	4	0.00
08/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4313	4	4	4	0.00
08/11/2024	R248 On 07-November-24			Bond Future	12.79	71.9030	71.9030	71.9030	0.00
08/11/2024	R248 On 06-February-25			Bond Future	11.18	83.9916	83.9982	83.9916	273,993.00
08/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9522	10	10	10	0.00
08/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1450	1	1	1	660.00
08/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4285	4	4	4	0.00
08/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	200	0	0	0	660.00
08/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2686	3	3	3	0.00
08/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6595	7	7	7	0.00
08/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	861	1	1	1	660.00
08/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	140	0	0	0	0.00
08/11/2024	R248 On 08-May-25			Bond Future	11.26	81.2660	81.2729	81.2660	15,902.00
08/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8929	9	9	9	0.00
08/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	713	1	1	1	0.00
08/11/2024	R248 On 07-August-25			Bond Future	11.35	82.8787	82.8861	82.8787	0.00
08/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11668	12	12	12	0.00
08/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	816	1	1	1	0.00
08/11/2024	R248 On 06-November-25			Bond Future	11.46	80.0447	80.0526	80.0447	0.00
08/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5431	5	5	5	0.00
08/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3620	3	4	3	0.00
08/11/2024	R248 On 05-February-26			Bond Future	11.58	81.5030	81.5030	81.5030	0.00
08/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4501	5	5	5	0.00
08/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5305	5	5	5	0.00
08/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/11/2024	X213 On 28-February-31			Bond Future	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
08/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00