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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/03/2024 TO: 08/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	2025 On 02-May-24			Bond Future	179.03	179.0386	179.0259	179.0386	9,075.00
08/03/2024	2025 On 01-August-24			Bond Future	181.17	181.1821	181.1655	181.1821	0.00
08/03/2024	2025 On 07-November-24			Bond Future	185.47	185.4893	185.4717	185.4893	0.00
08/03/2024	2029 On 02-May-24			Bond Future	128.70	128.9011	128.7032	128.9011	7,165.00
08/03/2024	2029 On 01-August-24			Bond Future	131.56	131.7635	131.5586	131.7635	728.00
08/03/2024	2029 On 07-November-24			Bond Future	133.29	133.4981	133.2879	133.4981	0.00
08/03/2024	2029 On 06-February-25			Bond Future	136.17	136.3791	136.1657	136.3791	0.00
08/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3766	4	4	4	0.00
08/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/03/2024	2029 On 08-May-25			Bond Future	137.59	137.8081	137.5946	137.8081	0.00
08/03/2024	2029 On 08-May-25	137.85	Call	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
08/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	255	0	0	0	0.00
08/03/2024	2030 On 02-May-24			Bond Future	10.12	93.1150	93.0556	93.1150	127,088.00
08/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	489	0	0	0	0.00
08/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	475	0	0	0	0.00
08/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	504	0	1	0	0.00
08/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1120	1	1	1	1,000.00
08/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6992	7	7	7	0.00
08/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	295	0	0	0	1,000.00
08/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	3021	3	3	3	1,080.00
08/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8567	9	9	9	0.00
08/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2377	2	2	2	500.00
08/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	4051	4	4	4	500.00
08/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11250	11	11	11	0.00
08/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
08/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	129	0	0	0	0.00
08/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	387	0	0	0	0.00
08/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
08/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	252	0	0	0	0.00
08/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	957	1	1	1	0.00
08/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	12	0	0	0	1,000.00
08/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2169	2	2	2	0.00
08/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1678	2	2	2	0.00
08/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1732	2	2	2	0.00
08/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1705	2	2	2	0.00
08/03/2024	2030 On 01-August-24			Bond Future	10.19	91.1544	91.0918	91.1544	0.00
08/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	2062	2	2	2	0.00
08/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	2039	2	2	2	0.00
08/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	2086	2	2	2	0.00
08/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1318	1	1	1	0.00
08/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1348	1	1	1	0.00
08/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1333	1	1	1	0.00
08/03/2024	2030 On 07-November-24			Bond Future	10.27	93.2974	93.2329	93.2974	1,650.00
08/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3230	3	3	3	0.00
08/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	3205	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3254	3	3	3	0.00
08/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1452	1	1	1	0.00
08/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1476	1	1	1	0.00
08/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1464	1	1	1	0.00
08/03/2024	2030 On 06-February-25			Bond Future	10.37	91.2780	91.2131	91.2780	0.00
08/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	3019	3	3	3	0.00
08/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1912	2	2	2	0.00
08/03/2024	2030 On 08-May-25			Bond Future	10.50	93.1637	93.1004	93.1637	0.00
08/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1597	1	2	1	0.00
08/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3595	3	4	3	0.00
08/03/2024	2032 On 02-May-24			Bond Future	10.97	86.7467	86.6790	86.7467	126,973.00
08/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	301	0	0	0	0.00
08/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	313	0	0	0	0.00
08/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	289	0	0	0	0.00
08/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	126	0	0	0	1,000.00
08/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	844	1	1	1	1,000.00
08/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8504	9	9	9	0.00
08/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	4037	4	4	4	0.00
08/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1820	2	2	2	0.00
08/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	326	0	0	0	500.00
08/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2292	2	2	2	1,550.00
08/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	440	0	0	0	1,550.00
08/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10309	10	10	10	0.00
08/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	353	0	0	0	500.00
08/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1448	1	1	1	500.00
08/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9632	10	10	10	0.00
08/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	2051	2	2	2	0.00
08/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	92	0	0	0	8,500.00
08/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	617	1	1	1	17,000.00
08/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3330	3	3	3	0.00
08/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	9	0	0	0	500.00
08/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	894	1	1	1	0.00
08/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	5	0	0	0	1,550.00
08/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	536	0	1	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
08/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	1972	2	2	2	0.00
08/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	708	1	1	1	500.00
08/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2244	2	2	2	0.00
08/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	207	0	0	0	500.00
08/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	20	0	0	0	1,000.00
08/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2174	2	2	2	0.00
08/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1372	1	1	1	0.00
08/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3069	3	3	3	0.00
08/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2352	2	2	2	0.00
08/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2280	2	2	2	0.00
08/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2316	2	2	2	0.00
08/03/2024	2032 On 01-August-24			Bond Future	11.07	88.6520	88.5810	88.6520	0.00
08/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2215	2	2	2	0.00
08/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2241	2	2	2	0.00
08/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	2190	2	2	2	0.00
08/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1893	2	2	2	0.00
08/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1853	2	2	2	0.00
08/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1873	2	2	2	0.00
08/03/2024	2032 On 07-November-24			Bond Future	11.18	86.5692	86.4961	86.5692	1,130.00
08/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3391	3	3	3	0.00
08/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3419	3	3	3	0.00
08/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3364	3	3	3	0.00
08/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9502	10	10	10	0.00
08/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3839	4	4	4	1,615.00
08/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	431	0	0	0	1,615.00
08/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1807	2	2	2	0.00
08/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2072	2	2	2	0.00
08/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2039	2	2	2	0.00
08/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2056	2	2	2	0.00
08/03/2024	2032 On 06-February-25			Bond Future	11.30	88.4154	88.3418	88.4154	0.00
08/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3902	4	4	4	0.00
08/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2108	2	2	2	0.00
08/03/2024	2032 On 08-May-25			Bond Future	11.45	86.0777	86.0052	86.0777	0.00
08/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	2001	2	2	2	0.00
08/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4300	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
08/03/2024	2033 On 02-May-24			Bond Future	120.94	121.1475	120.9416	121.1475	2,064.00
08/03/2024	2033 On 01-August-24			Bond Future	123.62	123.8377	123.6248	123.8377	5,737.00
08/03/2024	2033 On 07-November-24			Bond Future	125.07	125.2870	125.0688	125.2870	0.00
08/03/2024	2033 On 06-February-25			Bond Future	127.77	127.9909	127.7693	127.9909	0.00
08/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2829	3	3	3	0.00
08/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/03/2024	2033 On 08-May-25			Bond Future	128.92	129.1438	128.9216	129.1438	0.00
08/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1698	1	2	1	0.00
08/03/2024	2037 On 02-May-24			Bond Future	12.19	78.8684	78.6594	78.8684	72,282.00
08/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	178	0	0	0	0.00
08/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	172	0	0	0	0.00
08/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	185	0	0	0	0.00
08/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4239	4	4	4	0.00
08/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4339	4	4	4	0.00
08/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4289	4	4	4	0.00
08/03/2024	2037 On 01-August-24			Bond Future	12.31	76.3445	76.1293	76.3445	84,501.00
08/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1835	2	2	2	0.00
08/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1810	2	2	2	0.00
08/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1859	2	2	2	1,383.00
08/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7712	8	8	8	0.00
08/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5230	5	5	5	0.00
08/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	991	1	1	1	1,383.00
08/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	481	0	0	0	1,383.00
08/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2924	3	3	3	0.00
08/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2981	3	3	3	0.00
08/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2952	3	3	3	0.00
08/03/2024	2037 On 07-November-24			Bond Future	12.45	78.1390	77.9184	78.1390	9,175.00
08/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3472	4	3	4	0.00
08/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3443	4	3	4	0.00
08/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3501	4	4	4	0.00
08/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2776	3	3	3	0.00
08/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2818	3	3	3	0.00
08/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2797	3	3	3	0.00

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08/03/2024	2037 On 06-February-25			Bond Future	12.59	75.5449	75.3203	75.5449	0.00
08/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3852	4	4	4	0.00
08/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2992	3	3	3	0.00
08/03/2024	2037 On 08-May-25			Bond Future	12.75	77.1034	76.8767	77.1034	0.00
08/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2497	2	2	2	0.00
08/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4972	5	5	5	0.00
08/03/2024	2038 On 02-May-24			Bond Future	131.80	131.9638	131.8021	131.9638	5,122.00
08/03/2024	2038 On 01-August-24			Bond Future	132.67	132.8330	132.6651	132.8330	0.00
08/03/2024	2038 On 07-November-24			Bond Future	135.82	135.9904	135.8182	135.9904	0.00
08/03/2024	2038 On 06-February-25			Bond Future	136.64	136.8121	136.6378	136.8121	0.00
08/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1408	2	1	2	0.00
08/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/03/2024	2038 On 08-May-25			Bond Future	139.50	139.6762	139.5024	139.6762	0.00
08/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
08/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	178	0	0	0	0.00
08/03/2024	2040 On 02-May-24			Bond Future	12.53	78.6831	78.3513	78.6831	144,893.00
08/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	102	0	0	0	0.00
08/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	106	0	0	0	0.00
08/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	97	0	0	0	0.00
08/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5501	5	6	5	0.00
08/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5388	5	5	5	0.00
08/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5444	5	5	5	0.00
08/03/2024	2040 On 01-August-24			Bond Future	12.66	75.9048	75.5641	75.9048	3,312.00
08/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1622	2	2	2	0.00
08/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1645	2	2	2	0.00
08/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1598	2	2	2	0.00
08/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3461	3	3	3	0.00
08/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3396	3	3	3	0.00
08/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3428	3	3	3	0.00
08/03/2024	2040 On 07-November-24			Bond Future	12.80	77.6888	77.3398	77.6888	8,677.00
08/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3475	4	3	4	0.00
08/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3504	4	4	4	0.00
08/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3445	4	3	4	0.00
08/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3209	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3163	3	3	3	0.00
08/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3186	3	3	3	0.00
08/03/2024	2040 On 06-February-25			Bond Future	12.94	74.8342	74.4786	74.8342	0.00
08/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3541	4	4	4	0.00
08/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3488	3	3	3	0.00
08/03/2024	2040 On 08-May-25			Bond Future	13.10	76.3775	76.0169	76.3775	0.00
08/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2748	3	3	3	0.00
08/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5231	5	5	5	0.00
08/03/2024	2044 On 02-May-24			Bond Future	12.64	74.6016	74.2698	74.6016	77,730.00
08/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	72	0	0	0	0.00
08/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	68	0	0	0	0.00
08/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	75	0	0	0	0.00
08/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1152	1	1	1	0.00
08/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1869	2	2	2	0.00
08/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2741	3	3	3	0.00
08/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	799	1	1	1	10,030.00
08/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1261	1	1	1	10,030.00
08/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1923	2	2	2	4,200.00
08/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5753	5	6	5	0.00
08/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5871	6	6	6	0.00
08/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5812	6	6	6	0.00
08/03/2024	2044 On 01-August-24			Bond Future	12.76	71.8588	71.5181	71.8588	37,227.00
08/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1336	1	1	1	0.00
08/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1315	1	1	1	0.00
08/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1357	1	1	1	0.00
08/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3936	4	4	4	0.00
08/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4009	4	4	4	0.00
08/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3972	4	4	4	0.00
08/03/2024	2044 On 07-November-24			Bond Future	12.90	73.5476	73.1987	73.5476	0.00
08/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3321	4	3	4	0.00
08/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3292	4	3	4	0.00
08/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3350	4	3	4	0.00
08/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3226	3	3	3	0.00
08/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3273	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3249	3	3	3	0.00
08/03/2024	2044 On 06-February-25			Bond Future	13.04	70.7300	70.3744	70.7300	0.00
08/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3526	3	4	3	0.00
08/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3611	3	4	3	0.00
08/03/2024	2044 On 08-May-25			Bond Future	13.19	72.1884	71.8277	72.1884	0.00
08/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2716	3	3	3	0.00
08/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5213	5	5	5	0.00
08/03/2024	2046 On 02-May-24			Bond Future	113.46	113.4755	113.4637	113.4755	16,115.00
08/03/2024	2046 On 01-August-24			Bond Future	115.98	115.9954	115.9809	115.9954	0.00
08/03/2024	2046 On 07-November-24			Bond Future	116.54	116.5560	116.5410	116.5560	0.00
08/03/2024	2046 On 06-February-25			Bond Future	119.06	119.0705	119.0565	119.0705	0.00
08/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5046	5	5	5	0.00
08/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/03/2024	2046 On 08-May-25			Bond Future	119.31	119.3192	119.3087	119.3192	0.00
08/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
08/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2661	3	3	3	0.00
08/03/2024	2050 On 02-May-24			Bond Future	114.41	114.9079	114.4128	114.9079	14,107.00
08/03/2024	2050 On 01-August-24			Bond Future	114.66	115.1634	114.6552	115.1634	0.00
08/03/2024	2050 On 07-November-24			Bond Future	117.38	117.9010	117.3802	117.9010	0.00
08/03/2024	2050 On 06-February-25			Bond Future	117.56	118.0899	117.5595	118.0899	0.00
08/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1960	2	2	2	0.00
08/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/03/2024	2050 On 08-May-25			Bond Future	120.02	120.5616	120.0237	120.5616	0.00
08/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
08/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1136	1	1	1	0.00
08/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	AL37 On 02-May-24			Index Future	953.46	953.9270	953.4630	953.9270	0.00
08/03/2024	AL37 On 01-August-24			Index Future	974.39	974.8790	974.3860	974.8790	0.00
08/03/2024	AL37 On 07-November-24			Index Future	997.31	997.8150	997.3060	997.8150	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
08/03/2024	AL37 On 06-February-25			Index Future	1018.63	1019.1370	1018.6270	1019.1370	0.00
08/03/2024	AL37 On 08-May-25			Index Future	1039.80	1040.2920	1039.8020	1040.2920	0.00
08/03/2024	AL7T On 02-May-24			Index Future	1102.64	1104.1090	1102.6410	1104.1090	0.00
08/03/2024	AL7T On 01-August-24			Index Future	1126.84	1128.3590	1126.8370	1128.3590	0.00
08/03/2024	AL7T On 07-November-24			Index Future	1153.34	1154.9060	1153.3440	1154.9060	0.00
08/03/2024	AL7T On 06-February-25			Index Future	1178.00	1179.5860	1178.0000	1179.5860	0.00
08/03/2024	AL7T On 08-May-25			Index Future	1202.49	1204.0710	1202.4880	1204.0710	0.00
08/03/2024	ALBI On 02-May-24			Index Future	955.16	957.0440	955.1640	957.0440	94.00
08/03/2024	ALBI On 01-August-24			Index Future	976.12	978.0650	976.1230	978.0650	0.00
08/03/2024	ALBI On 07-November-24			Index Future	999.09	1001.0760	999.0850	1001.0760	0.00
08/03/2024	ALBI On 06-February-25			Index Future	1020.44	1022.4680	1020.4440	1022.4680	0.00
08/03/2024	ALBI On 08-May-25			Index Future	1041.66	1043.6920	1041.6560	1043.6920	0.00
08/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
08/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	ES33 On 02-May-24			Bond Future	12.58	73.2303	73.5718	73.2303	0.00
08/03/2024	ES33 On 01-August-24			Bond Future	12.72	74.8565	75.2041	74.8565	0.00
08/03/2024	ES33 On 07-November-24			Bond Future	12.90	72.8326	73.1882	72.8326	0.00
08/03/2024	ES33 On 06-February-25			Bond Future	13.08	74.4022	74.7662	74.4022	0.00
08/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1035	1	1	1	0.00
08/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/03/2024	ES33 On 08-May-25			Bond Future	13.28	72.1540	72.5279	72.1540	0.00
08/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
08/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2244	3	2	3	0.00
08/03/2024	ES42 On 02-May-24			Bond Future	13.18	68.7741	68.3693	68.7741	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
08/03/2024	ES42 On 01-August-24			Bond Future	13.31	70.3012	69.8861	70.3012	0.00
08/03/2024	ES42 On 07-November-24			Bond Future	13.48	67.7033	67.2781	67.7033	0.00
08/03/2024	ES42 On 06-February-25			Bond Future	13.64	69.1603	68.7266	69.1603	0.00
08/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	333	1	0	1	0.00
08/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/03/2024	ES42 On 08-May-25			Bond Future	13.82	66.3360	65.8953	66.3360	0.00
08/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
08/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2736	2	3	2	0.00
08/03/2024	GOVI On 02-May-24			GOVI	941.33	943.2020	941.3330	943.2020	730.00
08/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	96570	8	10	8	0.00
08/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	96470	8	10	8	0.00
08/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	96370	8	10	8	0.00
08/03/2024	GOVI On 01-August-24			GOVI	961.99	963.9180	961.9890	963.9180	0.00
08/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	186190	21	19	21	0.00
08/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	186090	21	19	21	0.00
08/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	185990	21	19	21	0.00
08/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 07-November-24			GOVI	984.62	986.5970	984.6180	986.5970	0.00
08/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	358280	38	36	38	0.00
08/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	358180	38	36	38	0.00
08/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	358380	38	36	38	0.00
08/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 06-February-25			GOVI	1005.67	1007.6790	1005.6680	1007.6790	0.00
08/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	336680	36	34	36	0.00
08/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/03/2024	GOVI On 08-May-25			GOVI	1026.57	1028.5960	1026.5730	1028.5960	0.00
08/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	45730	7	5	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
08/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2024	IGOV On 02-May-24			Index Future	346.71	347.1840	346.7070	347.1840	593.00
08/03/2024	IGOV On 01-August-24			Index Future	354.40	354.8940	354.3990	354.8940	0.00
08/03/2024	IGOV On 07-November-24			Index Future	362.82	363.3320	362.8240	363.3320	0.00
08/03/2024	IGOV On 06-February-25			Index Future	370.66	371.1760	370.6610	371.1760	0.00
08/03/2024	IGOV On 08-May-25			Index Future	378.45	378.9600	378.4450	378.9600	0.00
08/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6480	91.6490	91.6480	0.00
08/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6420	91.6450	91.6420	0.00
08/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6710	91.6700	91.6710	0.00
08/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6860	91.6880	91.6860	0.00
08/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.23	91.7580	91.7680	91.7580	0.00
08/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.25	91.7650	91.7550	91.7650	0.00
08/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.07	91.9370	91.9350	91.9370	0.00
08/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.77	92.2450	92.2310	92.2450	0.00
08/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.3770	92.3750	92.3770	0.00
08/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.53	92.4770	92.4700	92.4770	0.00
08/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.4250	92.4250	92.4250	0.00
08/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.65	92.3630	92.3550	92.3630	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
08/03/2024	R035 On 02-May-24			Bond Future	11.77	84.3628	84.1521	84.3628	160,572.00
08/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	329	0	0	0	0.00
08/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	340	0	0	0	0.00
08/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	318	0	0	0	0.00
08/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3478	3	3	3	0.00
08/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3389	3	3	3	0.00
08/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3433	3	3	3	0.00
08/03/2024	R035 On 01-August-24			Bond Future	11.88	86.2157	85.9987	86.2157	0.00
08/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2148	2	2	2	0.00
08/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2175	2	2	2	0.00
08/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2121	2	2	2	0.00
08/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2590	2	3	2	0.00
08/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2539	2	3	2	0.00
08/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2564	2	3	2	0.00
08/03/2024	R035 On 07-November-24			Bond Future	12.01	83.7275	83.5050	83.7275	14,838.00
08/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3599	4	4	4	0.00
08/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3628	4	4	4	0.00
08/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3569	4	4	4	0.00
08/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2768	3	3	3	0.00
08/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2727	3	3	3	0.00
08/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2747	3	3	3	0.00
08/03/2024	R035 On 06-February-25			Bond Future	12.15	85.5135	85.2872	85.5135	0.00
08/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	4037	4	4	4	0.00
08/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2771	2	3	2	0.00
08/03/2024	R035 On 08-May-25			Bond Future	12.30	82.7667	82.5383	82.7667	0.00
08/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2438	2	2	2	0.00
08/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5027	5	5	5	0.00
08/03/2024	R053 On 02-May-24			Bond Future	12.49	94.8833	94.4430	94.8833	5,189.00
08/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	4482	5	4	5	0.00
08/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	4429	5	4	5	0.00
08/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	4536	5	5	5	0.00
08/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	670	1	1	1	0.00
08/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	697	1	1	1	0.00
08/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	683	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
08/03/2024	R053 On 01-August-24			Bond Future	12.60	96.9673	96.5154	96.9673	0.00
08/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5569	6	6	6	0.00
08/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5617	6	6	6	0.00
08/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5522	6	6	6	0.00
08/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1871	2	2	2	0.00
08/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1833	2	2	2	0.00
08/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1852	2	2	2	0.00
08/03/2024	R053 On 07-November-24			Bond Future	12.73	93.3748	92.9118	93.3748	0.00
08/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4466	5	4	5	0.00
08/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4427	5	4	5	0.00
08/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4505	5	5	5	0.00
08/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3956	4	4	4	0.00
08/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4017	4	4	4	0.00
08/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3986	4	4	4	0.00
08/03/2024	R053 On 06-February-25			Bond Future	12.87	95.3650	94.8931	95.3650	0.00
08/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	5211	5	5	5	0.00
08/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	4698	4	5	4	0.00
08/03/2024	R053 On 08-May-25			Bond Future	13.01	91.4644	90.9857	91.4644	0.00
08/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	4169	4	4	4	0.00
08/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	6751	6	7	6	0.00
08/03/2024	R186 On 02-May-24			Bond Future	8.92	107.5421	107.5673	107.5421	93,097.00
08/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	2	0	0	0	0.00
08/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	2	0	0	0	0.00
08/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	2	0	0	0	0.00
08/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1961	2	2	2	2,030.00
08/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3423	3	3	3	0.00
08/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	14	0	0	0	2,030.00
08/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	75	0	0	0	0.00
08/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2162	2	2	2	0.00
08/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2210	2	2	2	0.00
08/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2186	2	2	2	0.00
08/03/2024	R186 On 01-August-24			Bond Future	8.92	104.5958	104.6194	104.5958	0.00
08/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	564	1	1	1	0.00
08/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	553	0	1	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
08/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	574	1	1	1	0.00
08/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1041	1	1	1	0.00
08/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1063	1	1	1	0.00
08/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1052	1	1	1	0.00
08/03/2024	R186 On 07-November-24			Bond Future	8.92	107.0552	107.0789	107.0552	35,599.00
08/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1271	1	1	1	0.00
08/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1283	1	1	1	0.00
08/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1258	1	1	1	0.00
08/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	863	1	1	1	0.00
08/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	850	1	1	1	0.00
08/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	857	1	1	1	0.00
08/03/2024	R186 On 06-February-25			Bond Future	8.97	104.0236	104.0490	104.0236	0.00
08/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1130	1	1	1	0.00
08/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1020	1	1	1	0.00
08/03/2024	R186 On 08-May-25			Bond Future	9.07	106.1732	106.2023	106.1732	0.00
08/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	593	1	1	1	0.00
08/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1488	1	1	1	0.00
08/03/2024	R202 On 02-May-24			Bond Future	259.60	259.4176	259.5970	259.4176	4,848.00
08/03/2024	R202 On 01-August-24			Bond Future	260.28	260.1015	260.2799	260.1015	0.00
08/03/2024	R202 On 07-November-24			Bond Future	266.47	266.2847	266.4664	266.2847	0.00
08/03/2024	R202 On 06-February-25			Bond Future	267.01	266.8219	267.0108	266.8219	0.00
08/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	221	0	0	0	0.00
08/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/03/2024	R202 On 08-May-25			Bond Future	272.61	272.4082	272.6093	272.4082	0.00
08/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	299	0	0	0	0.00
08/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
08/03/2024	R209 On 02-May-24			Bond Future	11.89	65.3615	65.1999	65.3615	13,179.00
08/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	168	0	0	0	0.00
08/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	175	0	0	0	0.00
08/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	162	0	0	0	0.00
08/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3618	3	4	3	0.00
08/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3531	3	4	3	0.00
08/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3574	3	4	3	0.00
08/03/2024	R209 On 01-August-24			Bond Future	11.99	66.7970	66.6306	66.7970	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1530	2	2	2	0.00
08/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1552	2	2	2	0.00
08/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1508	2	2	2	0.00
08/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2473	2	2	2	0.00
08/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2423	2	2	2	0.00
08/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2448	2	2	2	0.00
08/03/2024	R209 On 07-November-24			Bond Future	12.11	65.2105	65.0400	65.2105	5,237.00
08/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2951	3	3	3	0.00
08/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2925	3	3	3	0.00
08/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2976	3	3	3	0.00
08/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2424	2	2	2	0.00
08/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2462	2	2	2	0.00
08/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2443	2	2	2	0.00
08/03/2024	R209 On 06-February-25			Bond Future	12.23	66.6012	66.4277	66.6012	0.00
08/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3374	3	3	3	0.00
08/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2454	2	2	2	0.00
08/03/2024	R209 On 08-May-25			Bond Future	12.37	64.8224	64.6473	64.8224	0.00
08/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2194	2	2	2	0.00
08/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4327	4	4	4	0.00
08/03/2024	R210 On 02-May-24			Bond Future	232.93	233.1367	232.9327	233.1367	198.00
08/03/2024	R210 On 01-August-24			Bond Future	238.10	238.3139	238.1005	238.3139	300.00
08/03/2024	R210 On 07-November-24			Bond Future	240.43	240.6493	240.4303	240.6493	0.00
08/03/2024	R210 On 06-February-25			Bond Future	245.62	245.8420	245.6207	245.8420	0.00
08/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6011	6	6	6	0.00
08/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/03/2024	R210 On 08-May-25			Bond Future	247.37	247.5889	247.3710	247.5889	0.00
08/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
08/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	659	0	1	0	0.00
08/03/2024	R213 On 02-May-24			Bond Future	10.61	84.0915	84.0732	84.0915	25,824.00
08/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	499	0	0	0	0.00
08/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	484	0	0	0	0.00
08/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	514	0	1	0	0.00
08/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	1848	2	2	2	0.00
08/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	1905	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	1876	2	2	2	0.00
08/03/2024	R213 On 01-August-24			Bond Future	10.69	85.9385	85.9180	85.9385	0.00
08/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2259	2	2	2	0.00
08/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2234	2	2	2	0.00
08/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2210	2	2	2	0.00
08/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1511	1	2	1	0.00
08/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1495	1	1	1	0.00
08/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1479	1	1	1	0.00
08/03/2024	R213 On 07-November-24			Bond Future	10.79	84.3979	84.3767	84.3979	10,002.00
08/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3389	3	3	3	0.00
08/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3415	3	3	3	0.00
08/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3364	3	3	3	0.00
08/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1714	2	2	2	0.00
08/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1687	2	2	2	0.00
08/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1701	2	2	2	0.00
08/03/2024	R213 On 06-February-25			Bond Future	10.91	86.1990	86.1782	86.1990	0.00
08/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3614	3	4	3	0.00
08/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1932	2	2	2	0.00
08/03/2024	R213 On 08-May-25			Bond Future	11.04	84.4217	84.4031	84.4217	0.00
08/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1895	2	2	2	0.00
08/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3881	4	4	4	0.00
08/03/2024	R214 On 02-May-24			Bond Future	12.37	60.3177	60.0350	60.3177	23,361.00
08/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	92	0	0	0	0.00
08/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	96	0	0	0	0.00
08/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	88	0	0	0	0.00
08/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5154	5	5	5	0.00
08/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2795	3	3	3	0.00
08/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	774	1	1	1	10,000.00
08/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	812	1	1	1	5,110.00
08/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1912	2	2	2	0.00
08/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	532	0	1	0	15,110.00
08/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1972	2	2	2	0.00
08/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	139	0	0	0	15,110.00
08/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4610	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4513	4	5	4	0.00
08/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4561	4	5	4	0.00
08/03/2024	R214 On 01-August-24			Bond Future	12.48	61.6426	61.3523	61.6426	0.00
08/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1439	2	1	2	0.00
08/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1398	1	1	1	0.00
08/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1419	1	1	1	0.00
08/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2856	3	3	3	0.00
08/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2884	3	3	3	0.00
08/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2829	3	3	3	0.00
08/03/2024	R214 On 07-November-24			Bond Future	12.60	59.7849	59.4876	59.7849	0.00
08/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2834	3	3	3	0.00
08/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2809	3	3	3	0.00
08/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2859	3	3	3	0.00
08/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2762	3	3	3	0.00
08/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2804	3	3	3	0.00
08/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2783	3	3	3	0.00
08/03/2024	R214 On 06-February-25			Bond Future	12.73	61.0602	60.7572	61.0602	0.00
08/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2935	3	3	3	0.00
08/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3019	3	3	3	0.00
08/03/2024	R214 On 08-May-25			Bond Future	12.86	59.0158	58.7084	59.0158	0.00
08/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2328	2	2	2	0.00
08/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4434	4	4	4	0.00
08/03/2024	R248 On 02-May-24			Bond Future	12.55	73.3266	72.9867	73.3266	246,040.00
08/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	47	0	0	0	0.00
08/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	50	0	0	0	0.00
08/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	45	0	0	0	0.00
08/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	33	0	0	0	0.00
08/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1177	1	1	1	0.00
08/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3813	4	4	4	0.00
08/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	526	0	1	0	0.00
08/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2034	2	2	2	0.00
08/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7063	7	7	7	0.00
08/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6679	6	7	6	0.00
08/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6552	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6616	6	7	6	0.00
08/03/2024	R248 On 01-August-24			Bond Future	12.66	74.9372	74.5883	74.9372	13,000.00
08/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1686	2	2	2	0.00
08/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1710	2	2	2	0.00
08/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1662	2	2	2	0.00
08/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3712	3	4	3	0.00
08/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3644	3	4	3	0.00
08/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3678	3	4	3	0.00
08/03/2024	R248 On 07-November-24			Bond Future	12.79	72.2472	71.8898	72.2472	0.00
08/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3393	4	3	4	0.00
08/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3422	4	3	4	0.00
08/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3363	4	3	4	0.00
08/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3431	3	3	3	0.00
08/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3381	3	3	3	0.00
08/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3406	3	3	3	0.00
08/03/2024	R248 On 06-February-25			Bond Future	12.93	73.7880	73.4238	73.7880	0.00
08/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	3244	3	3	3	0.00
08/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4436	4	4	4	0.00
08/03/2024	R248 On 08-May-25			Bond Future	13.07	70.8615	70.4919	70.8615	0.00
08/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2970	3	3	3	0.00
08/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5534	5	6	5	0.00
08/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00