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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/05/2024 TO: 07/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	2025 On 02-May-24			Bond Future	176.06	176.0600	176.0600	176.0600	0.00
07/05/2024	2025 On 01-August-24			Bond Future	181.80	181.7924	181.7989	181.7924	5,540.00
07/05/2024	2025 On 07-November-24			Bond Future	186.18	186.1706	186.1774	186.1706	4,944.00
07/05/2024	2029 On 02-May-24			Bond Future	127.53	127.5300	127.5300	127.5300	0.00
07/05/2024	2029 On 01-August-24			Bond Future	131.20	131.2930	131.1991	131.2930	8,481.00
07/05/2024	2029 On 07-November-24			Bond Future	132.95	133.0477	132.9518	133.0477	0.00
07/05/2024	2029 On 06-February-25			Bond Future	135.90	135.9989	135.9011	135.9989	0.00
07/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3501	4	4	4	0.00
07/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2029 On 08-May-25			Bond Future	137.47	137.5677	137.4674	137.5677	0.00
07/05/2024	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
07/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	383	0	0	0	0.00
07/05/2024	2029 On 07-August-25			Bond Future	140.35	140.4511	140.3494	140.4511	0.00
07/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2939	3	3	3	0.00
07/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2030 On 02-May-24			Bond Future	9.82	94.2712	94.2712	94.2712	0.00
07/05/2024	2030 On 01-August-24			Bond Future	10.56	89.2516	89.6783	89.2516	117,441.00
07/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1126	1	1	1	0.00
07/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1109	1	1	1	0.00
07/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1143	1	1	1	0.00
07/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	858	1	1	1	600.00
07/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1777	2	2	2	600.00
07/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3337	3	3	3	0.00
07/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	528	1	1	1	600.00
07/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2199	2	2	2	0.00
07/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1202	1	1	1	0.00
07/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1789	2	2	2	0.00
07/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1831	2	2	2	0.00
07/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1810	2	2	2	0.00
07/05/2024	2030 On 07-November-24			Bond Future	10.66	91.3779	91.8148	91.3779	33,476.00
07/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2200	2	2	2	0.00
07/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2221	2	2	2	0.00
07/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2180	2	2	2	0.00
07/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2119	2	2	2	600.00
07/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5120	5	5	5	0.00
07/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1251	1	1	1	600.00
07/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1918	2	2	2	0.00
07/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	661	1	1	1	600.00
07/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2901	3	3	3	0.00
07/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1869	2	2	2	0.00
07/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1837	2	2	2	0.00
07/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1853	2	2	2	0.00
07/05/2024	2030 On 06-February-25			Bond Future	10.76	89.3727	89.8194	89.3727	0.00
07/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2253	2	2	2	0.00
07/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2540	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
07/05/2024	2030 On 08-May-25			Bond Future	10.89	91.3279	91.7847	91.3279	0.00
07/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1245	1	1	1	0.00
07/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5829	5	6	5	0.00
07/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2372	2	2	2	2,280.00
07/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4816	5	5	5	0.00
07/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1750	2	2	2	1,640.00
07/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1609	2	2	2	1,640.00
07/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3732	4	4	4	0.00
07/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1278	1	1	1	2,280.00
07/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3048	3	3	3	0.00
07/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4557	5	5	5	0.00
07/05/2024	2030 On 07-August-25			Bond Future	11.07	89.2061	89.6729	89.2061	0.00
07/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2949	3	3	3	0.00
07/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5044	5	5	5	0.00
07/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1895	2	2	2	1,054.00
07/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1727	2	2	2	1,054.00
07/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3807	4	4	4	0.00
07/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2807	3	3	3	0.00
07/05/2024	2032 On 02-May-24			Bond Future	10.55	88.6940	88.6940	88.6940	0.00
07/05/2024	2032 On 01-August-24			Bond Future	11.40	86.5254	87.0692	86.5254	100,522.00
07/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1225	1	1	1	0.00
07/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1244	1	1	1	0.00
07/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1205	1	1	1	0.00
07/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1168	1	1	1	600.00
07/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2325	2	2	2	600.00
07/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4521	4	5	4	0.00
07/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5332	5	5	5	0.00
07/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	403	0	0	0	11,000.00
07/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	554	1	1	1	600.00
07/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1381	2	1	2	0.00
07/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2474	3	2	3	0.00
07/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2420	3	2	3	0.00
07/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2368	3	2	3	0.00
07/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2394	3	2	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
07/05/2024	2032 On 07-November-24			Bond Future	11.52	84.4189	84.9756	84.4189	52,520.00
07/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2467	2	2	2	0.00
07/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2443	2	2	2	0.00
07/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2490	2	2	2	0.00
07/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2778	2	3	2	600.00
07/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6747	6	7	6	0.00
07/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1686	1	2	1	600.00
07/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2853	3	3	3	1,615.00
07/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8067	8	8	8	0.00
07/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	517	1	1	1	1,615.00
07/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2341	3	2	3	0.00
07/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2397	3	2	3	0.00
07/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	802	1	1	1	600.00
07/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3511	4	4	4	0.00
07/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2631	3	3	3	0.00
07/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2672	3	3	3	0.00
07/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2652	3	3	3	0.00
07/05/2024	2032 On 06-February-25			Bond Future	11.65	86.2709	86.8401	86.2709	0.00
07/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3195	3	3	3	0.00
07/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2903	3	3	3	0.00
07/05/2024	2032 On 08-May-25			Bond Future	11.79	83.9912	84.5731	83.9912	0.00
07/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1876	2	2	2	0.00
07/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5608	6	6	6	0.00
07/05/2024	2032 On 07-August-25			Bond Future	11.96	85.7262	86.3206	85.7262	0.00
07/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3899	4	4	4	0.00
07/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3710	4	4	4	0.00
07/05/2024	2033 On 02-May-24			Bond Future	121.07	121.0700	121.0700	121.0700	0.00
07/05/2024	2033 On 01-August-24			Bond Future	123.32	123.0980	123.3166	123.0980	7,742.00
07/05/2024	2033 On 07-November-24			Bond Future	124.78	124.5575	124.7815	124.5575	0.00
07/05/2024	2033 On 06-February-25			Bond Future	127.55	127.3204	127.5497	127.3204	0.00
07/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2610	2	3	2	0.00
07/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2033 On 08-May-25			Bond Future	128.83	128.5961	128.8303	128.5961	0.00
07/05/2024	2033 On 08-May-25	130.62	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
07/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1790	2	2	2	0.00
07/05/2024	2033 On 07-August-25			Bond Future	131.53	131.2914	131.5311	131.2914	0.00
07/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2881	3	3	3	0.00
07/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2037 On 02-May-24			Bond Future	11.44	82.7696	82.7696	82.7696	0.00
07/05/2024	2037 On 01-August-24			Bond Future	12.53	74.7375	75.0337	74.7375	192,819.00
07/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1103	1	1	1	0.00
07/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1084	1	1	1	0.00
07/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1123	1	1	1	1,383.00
07/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6565	6	7	6	0.00
07/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4126	4	4	4	0.00
07/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	983	1	1	1	1,383.00
07/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	430	0	0	0	1,383.00
07/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3283	3	3	3	0.00
07/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3350	4	3	4	0.00
07/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3317	4	3	4	0.00
07/05/2024	2037 On 07-November-24			Bond Future	12.66	76.5180	76.8213	76.5180	9,175.00
07/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2759	3	3	3	0.00
07/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2785	3	3	3	0.00
07/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2733	3	3	3	0.00
07/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3205	3	3	3	0.00
07/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3157	3	3	3	0.00
07/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3181	3	3	3	0.00
07/05/2024	2037 On 06-February-25			Bond Future	12.80	73.9357	74.2458	73.9357	0.00
07/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3525	3	4	3	0.00
07/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3740	4	4	4	0.00
07/05/2024	2037 On 08-May-25			Bond Future	12.96	75.5523	75.8694	75.5523	3,975.00
07/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2684	3	3	3	0.00
07/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3322	3	3	3	15,000.00
07/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5226	5	5	5	7,500.00
07/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5366	5	5	5	7,500.00
07/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3518	4	4	4	0.00
07/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3609	4	4	4	0.00
07/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5296	5	5	5	0.00

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07/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6166	6	6	6	0.00
07/05/2024	2037 On 07-August-25			Bond Future	13.14	72.8516	73.1757	72.8516	0.00
07/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4380	4	4	4	0.00
07/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4977	5	5	5	0.00
07/05/2024	2038 On 02-May-24			Bond Future	132.09	132.0900	132.0900	132.0900	0.00
07/05/2024	2038 On 01-August-24			Bond Future	131.90	132.1721	131.9036	132.1721	3,564.00
07/05/2024	2038 On 07-November-24			Bond Future	135.08	135.3552	135.0804	135.3552	1,615.00
07/05/2024	2038 On 06-February-25			Bond Future	135.95	136.2281	135.9475	136.2281	0.00
07/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	718	1	1	1	0.00
07/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2038 On 08-May-25			Bond Future	138.96	139.2420	138.9555	139.2420	0.00
07/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
07/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	725	0	1	0	0.00
07/05/2024	2038 On 07-August-25			Bond Future	139.69	139.9806	139.6873	139.9806	0.00
07/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	127	0	0	0	0.00
07/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2040 On 02-May-24			Bond Future	11.61	83.6939	83.6939	83.6939	0.00
07/05/2024	2040 On 01-August-24			Bond Future	12.78	74.4576	74.9075	74.4576	44,954.00
07/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1130	1	1	1	0.00
07/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1150	1	1	1	0.00
07/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1111	1	1	1	0.00
07/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2731	2	3	2	7,500.00
07/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1034	1	1	1	680.00
07/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2515	2	3	2	0.00
07/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4570	4	5	4	0.00
07/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	979	1	1	1	680.00
07/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1834	2	2	2	0.00
07/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1987	2	2	2	680.00
07/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3779	4	4	4	0.00
07/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3630	4	4	4	0.00
07/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3557	4	4	4	0.00
07/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3594	4	4	4	0.00
07/05/2024	2040 On 07-November-24			Bond Future	12.92	76.2314	76.6920	76.2314	80,938.00
07/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2976	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
07/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2948	3	3	3	0.00
07/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3003	3	3	3	0.00
07/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3309	4	3	4	0.00
07/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3360	4	3	4	0.00
07/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3335	4	3	4	0.00
07/05/2024	2040 On 06-February-25			Bond Future	13.06	73.3921	73.8630	73.3921	14.00
07/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3556	3	4	3	0.00
07/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4119	4	4	4	0.00
07/05/2024	2040 On 08-May-25			Bond Future	13.21	74.9966	75.4780	74.9966	3,900.00
07/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2870	3	3	3	0.00
07/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4922	5	5	5	7,500.00
07/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3142	3	3	3	15,000.00
07/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5125	5	5	5	7,500.00
07/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3686	4	4	4	0.00
07/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3828	4	4	4	0.00
07/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5523	6	6	6	0.00
07/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5892	6	6	6	0.00
07/05/2024	2040 On 07-August-25			Bond Future	13.39	72.0331	72.5249	72.0331	0.00
07/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4602	4	5	4	0.00
07/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5100	5	5	5	0.00
07/05/2024	2044 On 02-May-24			Bond Future	11.66	80.0103	80.0103	80.0103	0.00
07/05/2024	2044 On 01-August-24			Bond Future	12.87	70.5413	70.9632	70.5413	119,241.00
07/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	865	1	1	1	0.00
07/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	848	1	1	1	0.00
07/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	882	1	1	1	0.00
07/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2577	2	3	2	0.00
07/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3390	3	3	3	0.00
07/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1391	2	1	2	15,000.00
07/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1869	2	2	2	5,000.00
07/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4015	4	4	4	0.00
07/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4096	4	4	4	0.00
07/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4056	4	4	4	0.00
07/05/2024	2044 On 07-November-24			Bond Future	13.00	72.2218	72.6538	72.2218	234.00
07/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2952	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
07/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2979	3	3	3	0.00
07/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2924	3	3	3	0.00
07/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3450	4	3	4	0.00
07/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3399	4	3	4	0.00
07/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3425	4	3	4	0.00
07/05/2024	2044 On 06-February-25			Bond Future	13.14	69.4198	69.8615	69.4198	0.00
07/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3496	3	3	3	0.00
07/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4093	4	4	4	0.00
07/05/2024	2044 On 08-May-25			Bond Future	13.28	70.9373	71.3889	70.9373	0.00
07/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2974	3	3	3	0.00
07/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5910	6	6	6	0.00
07/05/2024	2044 On 07-August-25			Bond Future	13.45	68.0151	68.4764	68.0151	0.00
07/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4518	4	5	4	0.00
07/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5080	5	5	5	0.00
07/05/2024	2046 On 02-May-24			Bond Future	116.83	116.8300	116.8300	116.8300	0.00
07/05/2024	2046 On 01-August-24			Bond Future	115.01	115.1605	115.0109	115.1605	12,200.00
07/05/2024	2046 On 07-November-24			Bond Future	115.57	115.7227	115.5696	115.7227	5,116.00
07/05/2024	2046 On 06-February-25			Bond Future	118.13	118.2890	118.1329	118.2890	0.00
07/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4123	4	4	4	0.00
07/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2046 On 08-May-25			Bond Future	118.48	118.6420	118.4815	118.6420	0.00
07/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
07/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3488	3	3	3	0.00
07/05/2024	2046 On 07-August-25			Bond Future	120.96	121.1262	120.9630	121.1262	0.00
07/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2273	2	2	2	0.00
07/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2050 On 02-May-24			Bond Future	116.87	116.8700	116.8700	116.8700	0.00
07/05/2024	2050 On 01-August-24			Bond Future	113.89	114.2555	113.8924	114.2555	11,346.00
07/05/2024	2050 On 07-November-24			Bond Future	116.64	117.0072	116.6355	117.0072	4,227.00
07/05/2024	2050 On 06-February-25			Bond Future	116.85	117.2299	116.8504	117.2299	0.00
07/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1250	2	1	2	0.00
07/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/05/2024	2050 On 08-May-25			Bond Future	119.44	119.8233	119.4357	119.8233	0.00
07/05/2024	2050 On 08-May-25	121.16	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
07/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1724	1	2	1	0.00
07/05/2024	2050 On 07-August-25			Bond Future	119.51	119.9055	119.5087	119.9055	0.00
07/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
07/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	381	0	0	0	0.00
07/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	0.00
07/05/2024	AL37 On 01-August-24			Index Future	959.11	954.4630	959.1120	954.4630	0.00
07/05/2024	AL37 On 07-November-24			Index Future	981.97	977.2070	981.9670	977.2070	0.00
07/05/2024	AL37 On 06-February-25			Index Future	1003.54	998.6690	1003.5360	998.6690	0.00
07/05/2024	AL37 On 08-May-25			Index Future	1025.54	1020.5660	1025.5430	1020.5660	0.00
07/05/2024	AL37 On 07-August-25			Index Future	1046.86	1041.7790	1046.8640	1041.7790	0.00
07/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
07/05/2024	AL7T On 01-August-24			Index Future	1110.11	1104.2070	1110.1060	1104.2070	0.00
07/05/2024	AL7T On 07-November-24			Index Future	1136.56	1130.5190	1136.5600	1130.5190	0.00
07/05/2024	AL7T On 06-February-25			Index Future	1161.52	1155.3480	1161.5240	1155.3480	0.00
07/05/2024	AL7T On 08-May-25			Index Future	1187.00	1180.6800	1186.9950	1180.6800	0.00
07/05/2024	AL7T On 07-August-25			Index Future	1211.67	1205.2210	1211.6730	1205.2210	0.00
07/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
07/05/2024	ALBI On 01-August-24			Index Future	965.37	960.9470	965.3730	960.9470	91.00
07/05/2024	ALBI On 07-November-24			Index Future	988.38	983.8450	988.3770	983.8450	16.00
07/05/2024	ALBI On 06-February-25			Index Future	1010.09	1005.4530	1010.0870	1005.4530	0.00
07/05/2024	ALBI On 08-May-25			Index Future	1032.24	1027.4990	1032.2370	1027.4990	0.00
07/05/2024	ALBI On 07-August-25			Index Future	1053.70	1048.8560	1053.6980	1048.8560	0.00
07/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	ES33 On 02-May-24			Bond Future	12.26	74.9856	74.9856	74.9856	0.00
07/05/2024	ES33 On 01-August-24			Bond Future	12.92	74.0365	74.3720	74.0365	0.00
07/05/2024	ES33 On 07-November-24			Bond Future	13.10	72.0160	72.3596	72.0160	0.00
07/05/2024	ES33 On 06-February-25			Bond Future	13.28	73.6123	73.9638	73.6123	0.00
07/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	232	0	0	0	0.00
07/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/05/2024	ES33 On 08-May-25			Bond Future	13.47	71.4348	71.7943	71.4348	0.00
07/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
07/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2978	3	3	3	0.00
07/05/2024	ES33 On 07-August-25			Bond Future	13.69	72.9252	73.2926	72.9252	0.00
07/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
07/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	512	1	1	1	0.00
07/05/2024	ES42 On 02-May-24			Bond Future	12.65	71.0855	71.0855	71.0855	0.00
07/05/2024	ES42 On 01-August-24			Bond Future	13.24	69.8402	70.2329	69.8402	0.00
07/05/2024	ES42 On 07-November-24			Bond Future	13.40	67.2534	67.6556	67.2534	0.00
07/05/2024	ES42 On 06-February-25			Bond Future	13.55	68.7435	69.1548	68.7435	0.00
07/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	761	0	1	0	0.00
07/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/05/2024	ES42 On 08-May-25			Bond Future	13.71	65.9940	66.4146	65.9940	0.00
07/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
07/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2216	3	2	3	0.00
07/05/2024	ES42 On 07-August-25			Bond Future	13.89	67.3672	67.7970	67.3672	0.00
07/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
07/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	475	1	0	1	0.00
07/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
07/05/2024	GOVI On 01-August-24			GOVI	950.90	946.5000	950.8980	946.5000	727.00
07/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	75180	3	8	3	0.00
07/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	75080	3	8	3	0.00
07/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	75280	3	8	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
07/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 07-November-24			GOVI	973.56	969.0540	973.5580	969.0540	0.00
07/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	247780	20	25	20	0.00
07/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	247680	20	25	20	0.00
07/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	247580	20	25	20	0.00
07/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 06-February-25			GOVI	994.94	990.3370	994.9420	990.3370	0.00
07/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	229420	18	23	18	0.00
07/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 08-May-25			GOVI	1016.76	1012.0510	1016.7590	1012.0510	0.00
07/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
07/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	52410	10	5	10	0.00
07/05/2024	GOVI On 07-August-25			GOVI	1037.90	1033.0880	1037.8980	1033.0880	0.00
07/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	268980	22	27	22	0.00
07/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
07/05/2024	IGOV On 01-August-24			Index Future	352.55	352.7540	352.5530	352.7540	586.00
07/05/2024	IGOV On 07-November-24			Index Future	361.05	361.2510	361.0450	361.2510	16.00
07/05/2024	IGOV On 06-February-25			Index Future	369.06	369.2670	369.0570	369.2670	0.00
07/05/2024	IGOV On 08-May-25			Index Future	377.23	377.4440	377.2310	377.4440	0.00
07/05/2024	IGOV On 07-August-25			Index Future	385.15	385.3680	385.1520	385.3680	0.00
07/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
07/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
07/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
07/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
07/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
07/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
07/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
07/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
07/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
07/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
07/05/2024	R035 On 02-May-24			Bond Future	11.20	87.2568	87.2568	87.2568	0.00
07/05/2024	R035 On 01-August-24			Bond Future	12.15	84.2358	84.6101	84.2358	75,476.00
07/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1254	1	1	1	0.00
07/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1275	1	1	1	0.00
07/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1234	1	1	1	0.00
07/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5190	5	5	5	0.00
07/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5077	5	5	5	0.00
07/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2226	2	2	2	5,100.00
07/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2973	3	3	3	0.00
07/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3134	3	3	3	0.00
07/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1398	2	1	2	2,740.00
07/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1483	2	1	2	5,100.00
07/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1981	2	2	2	0.00
07/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	707	1	1	1	7,500.00
07/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	680	1	1	1	8,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3091	3	3	3	0.00
07/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3027	3	3	3	0.00
07/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3059	3	3	3	0.00
07/05/2024	R035 On 07-November-24			Bond Future	12.29	81.7264	82.1096	81.7264	90,250.00
07/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2678	3	3	3	0.00
07/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2652	2	3	2	0.00
07/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2703	3	3	3	0.00
07/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2729	3	3	3	1,000.00
07/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5891	6	6	6	0.00
07/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1419	2	1	2	1,000.00
07/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3173	3	3	3	0.00
07/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3197	3	3	3	0.00
07/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3246	3	3	3	0.00
07/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3222	3	3	3	0.00
07/05/2024	R035 On 06-February-25			Bond Future	12.43	83.5196	83.9115	83.5196	0.00
07/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3549	3	4	3	0.00
07/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3659	4	4	4	0.00
07/05/2024	R035 On 08-May-25			Bond Future	12.58	80.8297	81.2303	80.8297	0.00
07/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2404	2	2	2	0.00
07/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6301	7	6	7	0.00
07/05/2024	R035 On 07-August-25			Bond Future	12.75	82.4996	82.9090	82.4996	0.00
07/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4303	4	4	4	0.00
07/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4766	5	5	5	0.00
07/05/2024	R053 On 02-May-24			Bond Future	13.03	90.6438	90.6438	90.6438	0.00
07/05/2024	R053 On 01-August-24			Bond Future	12.74	95.0728	95.5184	95.0728	0.00
07/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4638	4	5	4	0.00
07/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4682	4	5	4	0.00
07/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4593	4	5	4	0.00
07/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1939	2	2	2	0.00
07/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1895	2	2	2	0.00
07/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1917	2	2	2	0.00
07/05/2024	R053 On 07-November-24			Bond Future	12.87	91.4646	91.9210	91.4646	0.00
07/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3973	4	4	4	0.00
07/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4009	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
07/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3937	4	4	4	0.00
07/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4518	5	5	5	0.00
07/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4451	5	4	5	0.00
07/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4484	5	4	5	0.00
07/05/2024	R053 On 06-February-25			Bond Future	13.01	93.4707	93.9373	93.4707	0.00
07/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4930	5	5	5	0.00
07/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5373	6	5	6	0.00
07/05/2024	R053 On 08-May-25			Bond Future	13.14	89.6426	90.1196	89.6426	0.00
07/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4225	4	4	4	0.00
07/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7672	8	8	8	0.00
07/05/2024	R053 On 07-August-25			Bond Future	13.30	91.4909	91.9783	91.4909	0.00
07/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6096	6	6	6	0.00
07/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6952	7	7	7	0.00
07/05/2024	R186 On 02-May-24			Bond Future	8.00	109.7512	109.7512	109.7512	0.00
07/05/2024	R186 On 01-August-24			Bond Future	9.22	103.7853	103.9763	103.7853	82,871.00
07/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	142	0	0	0	0.00
07/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	137	0	0	0	0.00
07/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	146	0	0	0	0.00
07/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1256	1	1	1	0.00
07/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1290	1	1	1	0.00
07/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1273	1	1	1	0.00
07/05/2024	R186 On 07-November-24			Bond Future	9.25	106.2580	106.4537	106.2580	34,925.00
07/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	675	1	1	1	0.00
07/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	664	1	1	1	0.00
07/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	686	1	1	1	0.00
07/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	878	1	1	1	0.00
07/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	894	1	1	1	0.00
07/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	886	1	1	1	0.00
07/05/2024	R186 On 06-February-25			Bond Future	9.30	103.2732	103.4735	103.2732	0.00
07/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	673	1	1	1	0.00
07/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1138	1	1	1	0.00
07/05/2024	R186 On 08-May-25			Bond Future	9.38	105.5331	105.7381	105.5331	0.00
07/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	380	0	0	0	0.00
07/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1740	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
07/05/2024	R186 On 07-August-25			Bond Future	9.58	102.4004	102.6101	102.4004	0.00
07/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1019	1	1	1	0.00
07/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1506	1	2	1	0.00
07/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	691	1	1	1	1,983.00
07/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	671	1	1	1	1,983.00
07/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1148	1	1	1	0.00
07/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	896	1	1	1	0.00
07/05/2024	R202 On 02-May-24			Bond Future	255.89	255.8900	255.8900	255.8900	0.00
07/05/2024	R202 On 01-August-24			Bond Future	259.21	258.7368	259.2050	258.7368	441.00
07/05/2024	R202 On 07-November-24			Bond Future	265.45	264.9683	265.4480	264.9683	460.00
07/05/2024	R202 On 06-February-25			Bond Future	266.09	265.5990	266.0909	265.5990	0.00
07/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
07/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	699	1	1	1	0.00
07/05/2024	R202 On 08-May-25			Bond Future	271.98	271.4755	271.9789	271.4755	0.00
07/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
07/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	331	1	0	1	0.00
07/05/2024	R202 On 07-August-25			Bond Future	272.31	271.7955	272.3072	271.7955	0.00
07/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	707	0	1	0	0.00
07/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
07/05/2024	R209 On 02-May-24			Bond Future	11.18	68.6063	68.6063	68.6063	0.00
07/05/2024	R209 On 01-August-24			Bond Future	12.22	65.2323	65.5853	65.2323	15,303.00
07/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	973	1	1	1	0.00
07/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	990	1	1	1	0.00
07/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	956	1	1	1	0.00
07/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2966	3	3	3	0.00
07/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2907	3	3	3	0.00
07/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2936	3	3	3	0.00
07/05/2024	R209 On 07-November-24			Bond Future	12.34	63.6288	63.9902	63.6288	5,237.00
07/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2343	2	2	2	0.00
07/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2366	2	2	2	0.00
07/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2321	2	2	2	0.00
07/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2907	3	3	3	0.00
07/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2863	3	3	3	0.00
07/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2885	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
07/05/2024	R209 On 06-February-25			Bond Future	12.47	65.0247	65.3943	65.0247	0.00
07/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3145	3	3	3	0.00
07/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3258	3	3	3	0.00
07/05/2024	R209 On 08-May-25			Bond Future	12.60	63.2904	63.6682	63.2904	0.00
07/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2328	2	2	2	0.00
07/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5440	6	5	6	0.00
07/05/2024	R209 On 07-August-25			Bond Future	12.75	64.5977	64.9837	64.5977	0.00
07/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3960	4	4	4	0.00
07/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4254	4	4	4	0.00
07/05/2024	R210 On 02-May-24			Bond Future	234.53	234.5300	234.5300	234.5300	0.00
07/05/2024	R210 On 01-August-24			Bond Future	239.33	239.1124	239.3324	239.1124	1,336.00
07/05/2024	R210 On 07-November-24			Bond Future	241.74	241.5189	241.7446	241.5189	0.00
07/05/2024	R210 On 06-February-25			Bond Future	247.11	246.8757	247.1070	246.8757	0.00
07/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7497	7	7	7	0.00
07/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/05/2024	R210 On 08-May-25			Bond Future	249.14	248.9064	249.1416	248.9064	0.00
07/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1112	1	1	1	0.00
07/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
07/05/2024	R210 On 07-August-25			Bond Future	254.36	254.1213	254.3627	254.1213	0.00
07/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5923	6	6	6	0.00
07/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
07/05/2024	R213 On 02-May-24			Bond Future	10.29	85.4508	85.4508	85.4508	0.00
07/05/2024	R213 On 01-August-24			Bond Future	11.07	83.8968	84.3643	83.8968	25,429.00
07/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1183	1	1	1	0.00
07/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1165	1	1	1	0.00
07/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1201	1	1	1	0.00
07/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1975	2	2	2	0.00
07/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2020	2	2	2	0.00
07/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1997	2	2	2	0.00
07/05/2024	R213 On 07-November-24			Bond Future	11.19	82.3334	82.8122	82.3334	10,002.00
07/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2306	2	2	2	0.00
07/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2284	2	2	2	0.00
07/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2327	2	2	2	0.00
07/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2164	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
07/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2199	2	2	2	0.00
07/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2182	2	2	2	0.00
07/05/2024	R213 On 06-February-25			Bond Future	11.31	84.1402	84.6297	84.1402	0.00
07/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2731	2	3	2	0.00
07/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2598	3	3	3	0.00
07/05/2024	R213 On 08-May-25			Bond Future	11.44	82.4190	82.9194	82.4190	0.00
07/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1563	1	2	1	0.00
07/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5033	5	5	5	0.00
07/05/2024	R213 On 07-August-25			Bond Future	11.61	84.1239	84.6352	84.1239	0.00
07/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3383	3	3	3	0.00
07/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3215	3	3	3	0.00
07/05/2024	R214 On 02-May-24			Bond Future	11.47	64.5040	64.5040	64.5040	0.00
07/05/2024	R214 On 01-August-24			Bond Future	12.53	60.7203	61.0804	60.7203	9,820.00
07/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1087	1	1	1	0.00
07/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1105	1	1	1	0.00
07/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1069	1	1	1	0.00
07/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2826	3	3	3	0.00
07/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2767	3	3	3	0.00
07/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2796	3	3	3	0.00
07/05/2024	R214 On 07-November-24			Bond Future	12.66	58.8592	59.2279	58.8592	1,770.00
07/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2623	2	3	2	0.00
07/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2647	2	3	2	0.00
07/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2599	2	3	2	0.00
07/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2853	3	3	3	0.00
07/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2810	3	3	3	0.00
07/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2832	3	3	3	0.00
07/05/2024	R214 On 06-February-25			Bond Future	12.78	60.1506	60.5276	60.1506	0.00
07/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3083	3	3	3	0.00
07/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3396	4	3	4	0.00
07/05/2024	R214 On 08-May-25			Bond Future	12.90	58.1582	58.5436	58.1582	0.00
07/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2590	2	3	2	0.00
07/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4861	5	5	5	0.00
07/05/2024	R214 On 07-August-25			Bond Future	13.05	59.3596	59.7533	59.3596	0.00
07/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3900	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
07/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4234	4	4	4	0.00
07/05/2024	R248 On 02-May-24			Bond Future	11.47	79.5547	79.5547	79.5547	0.00
07/05/2024	R248 On 01-August-24			Bond Future	12.76	73.6273	74.0575	73.6273	247,230.00
07/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1162	1	1	1	0.00
07/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1121	1	1	1	0.00
07/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1141	1	1	1	0.00
07/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3664	4	4	4	0.00
07/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3702	4	4	4	0.00
07/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3627	4	4	4	0.00
07/05/2024	R248 On 07-November-24			Bond Future	12.89	70.9287	71.3693	70.9287	11,423.00
07/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3017	3	3	3	0.00
07/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3045	3	3	3	0.00
07/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2989	3	3	3	0.00
07/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3577	4	4	4	0.00
07/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3524	4	4	4	0.00
07/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3551	4	4	4	0.00
07/05/2024	R248 On 06-February-25			Bond Future	13.02	72.4848	72.9352	72.4848	10,000.00
07/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3080	3	3	3	0.00
07/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4761	5	5	5	0.00
07/05/2024	R248 On 08-May-25			Bond Future	13.15	69.6167	70.0772	69.6167	0.00
07/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3207	3	3	3	0.00
07/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6186	6	6	6	0.00
07/05/2024	R248 On 07-August-25			Bond Future	13.31	71.0538	71.5242	71.0538	0.00
07/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4740	5	5	5	0.00
07/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5250	5	5	5	0.00
07/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00