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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/05/2024 TO: 08/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	2025 On 01-August-24			Bond Future	181.87	181.7989	181.8706	181.7989	5,540.00
08/05/2024	2025 On 07-November-24			Bond Future	186.25	186.1774	186.2514	186.1774	5,140.00
08/05/2024	2029 On 01-August-24			Bond Future	131.22	131.1991	131.2175	131.1991	8,481.00
08/05/2024	2029 On 07-November-24			Bond Future	132.97	132.9518	132.9710	132.9518	0.00
08/05/2024	2029 On 06-February-25			Bond Future	135.92	135.9011	135.9219	135.9011	0.00
08/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3522	4	4	4	0.00
08/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2029 On 08-May-25			Bond Future	137.49	137.4674	137.4897	137.4674	0.00
08/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
08/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	360	0	0	0	0.00
08/05/2024	2029 On 07-August-25			Bond Future	140.37	140.3494	140.3742	140.3494	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
08/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2964	3	3	3	0.00
08/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2030 On 01-August-24			Bond Future	10.57	89.6783	89.6308	89.6783	117,985.00
08/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1097	1	1	1	0.00
08/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1080	1	1	1	0.00
08/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1114	1	1	1	0.00
08/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	833	1	1	1	600.00
08/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1741	2	2	2	600.00
08/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3293	3	3	3	0.00
08/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	532	1	1	1	600.00
08/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2222	2	2	2	0.00
08/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1214	1	1	1	0.00
08/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1807	2	2	2	0.00
08/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1850	2	2	2	0.00
08/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1829	2	2	2	0.00
08/05/2024	2030 On 07-November-24			Bond Future	10.67	91.8148	91.7665	91.8148	54,764.00
08/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2169	2	2	2	0.00
08/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2189	2	2	2	0.00
08/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2149	2	2	2	0.00
08/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1228	1	1	1	600.00
08/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2088	2	2	2	600.00
08/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5077	5	5	5	0.00
08/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	666	1	1	1	600.00
08/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1935	2	2	2	0.00
08/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2927	3	3	3	0.00
08/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1886	2	2	2	0.00
08/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1854	2	2	2	0.00
08/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1870	2	2	2	0.00
08/05/2024	2030 On 06-February-25			Bond Future	10.78	89.8194	89.7707	89.8194	0.00
08/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2225	2	2	2	0.00
08/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2560	3	3	3	0.00
08/05/2024	2030 On 08-May-25			Bond Future	10.90	91.7847	91.7357	91.7847	0.00
08/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1226	1	1	1	0.00
08/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4779	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1727	2	2	2	1,640.00
08/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2346	2	2	2	2,280.00
08/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5789	6	6	6	0.00
08/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1287	1	1	1	2,280.00
08/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3070	3	3	3	0.00
08/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1621	2	2	2	1,640.00
08/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3758	4	4	4	0.00
08/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4588	5	5	5	0.00
08/05/2024	2030 On 07-August-25			Bond Future	11.08	89.6729	89.6243	89.6729	0.00
08/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2920	3	3	3	0.00
08/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5008	5	5	5	0.00
08/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1873	2	2	2	1,054.00
08/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1739	2	2	2	1,054.00
08/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3833	4	4	4	0.00
08/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2827	3	3	3	0.00
08/05/2024	2032 On 01-August-24			Bond Future	11.44	87.0692	86.8991	87.0692	100,476.00
08/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1147	1	1	1	0.00
08/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1166	1	1	1	0.00
08/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1129	1	1	1	0.00
08/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2215	2	2	2	600.00
08/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4377	5	4	5	0.00
08/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1093	1	1	1	600.00
08/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5181	5	5	5	0.00
08/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	422	0	0	0	11,000.00
08/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1441	1	1	1	0.00
08/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	580	1	1	1	600.00
08/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2569	2	3	2	0.00
08/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2514	2	3	2	0.00
08/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2460	2	2	2	0.00
08/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2487	2	2	2	0.00
08/05/2024	2032 On 07-November-24			Bond Future	11.56	84.9756	84.8017	84.9756	52,520.00
08/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2373	2	2	2	0.00
08/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2350	2	2	2	0.00
08/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2396	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
08/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1612	2	2	2	600.00
08/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2679	3	3	3	600.00
08/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6601	7	7	7	0.00
08/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7913	8	8	8	0.00
08/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2752	3	3	3	1,615.00
08/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	536	1	1	1	1,615.00
08/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2414	2	2	2	0.00
08/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	830	1	1	1	600.00
08/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2471	2	2	2	0.00
08/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3610	4	4	4	0.00
08/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2711	3	3	3	0.00
08/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2753	3	3	3	0.00
08/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2732	3	3	3	0.00
08/05/2024	2032 On 06-February-25			Bond Future	11.69	86.8401	86.6630	86.8401	0.00
08/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3096	3	3	3	0.00
08/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2981	3	3	3	0.00
08/05/2024	2032 On 08-May-25			Bond Future	11.83	84.5731	84.3929	84.5731	0.00
08/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1809	2	2	2	0.00
08/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5721	6	6	6	0.00
08/05/2024	2032 On 07-August-25			Bond Future	12.01	86.3206	86.1379	86.3206	0.00
08/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3799	4	4	4	0.00
08/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3793	4	4	4	0.00
08/05/2024	2033 On 01-August-24			Bond Future	123.30	123.3166	123.2982	123.3166	7,742.00
08/05/2024	2033 On 07-November-24			Bond Future	124.76	124.7815	124.7630	124.7815	0.00
08/05/2024	2033 On 06-February-25			Bond Future	127.53	127.5497	127.5317	127.5497	0.00
08/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2592	3	3	3	0.00
08/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2033 On 08-May-25			Bond Future	128.81	128.8303	128.8131	128.8303	0.00
08/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1807	2	2	2	0.00
08/05/2024	2033 On 07-August-25			Bond Future	131.52	131.5311	131.5156	131.5311	0.00
08/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2866	3	3	3	0.00
08/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2037 On 01-August-24			Bond Future	12.58	75.0337	74.7945	75.0337	192,819.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1013	1	1	1	0.00
08/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	995	1	1	1	0.00
08/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1031	1	1	1	1,383.00
08/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6351	7	6	7	0.00
08/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3943	4	4	4	0.00
08/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1038	1	1	1	1,383.00
08/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	455	0	0	0	1,383.00
08/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3431	3	3	3	0.00
08/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3500	3	3	3	0.00
08/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3465	3	3	3	0.00
08/05/2024	2037 On 07-November-24			Bond Future	12.71	76.8213	76.5766	76.8213	14,225.00
08/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2631	3	3	3	0.00
08/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2657	3	3	3	0.00
08/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2606	3	3	3	0.00
08/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3323	3	3	3	0.00
08/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3273	3	3	3	0.00
08/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3298	3	3	3	0.00
08/05/2024	2037 On 06-February-25			Bond Future	12.86	74.2458	73.9964	74.2458	0.00
08/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3391	4	3	4	0.00
08/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3856	4	4	4	0.00
08/05/2024	2037 On 08-May-25			Bond Future	13.01	75.8694	75.6152	75.8694	3,975.00
08/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2579	3	3	3	0.00
08/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5210	5	5	5	7,500.00
08/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3202	3	3	3	15,000.00
08/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5072	5	5	5	7,500.00
08/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3709	4	4	4	0.00
08/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5430	5	5	5	0.00
08/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3617	4	4	4	0.00
08/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6316	6	6	6	0.00
08/05/2024	2037 On 07-August-25			Bond Future	13.19	73.1757	72.9174	73.1757	0.00
08/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4244	4	4	4	0.00
08/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5099	5	5	5	0.00
08/05/2024	2038 On 01-August-24			Bond Future	131.84	131.9036	131.8420	131.9036	3,564.00
08/05/2024	2038 On 07-November-24			Bond Future	135.02	135.0804	135.0178	135.0804	1,615.00

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08/05/2024	2038 On 06-February-25			Bond Future	135.88	135.9475	135.8847	135.9475	0.00
08/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	655	1	1	1	0.00
08/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2038 On 08-May-25			Bond Future	138.89	138.9555	138.8924	138.9555	0.00
08/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
08/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	788	1	1	1	0.00
08/05/2024	2038 On 07-August-25			Bond Future	139.63	139.6873	139.6252	139.6873	0.00
08/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	65	0	0	0	0.00
08/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2040 On 01-August-24			Bond Future	12.82	74.9075	74.7108	74.9075	44,954.00
08/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1055	1	1	1	0.00
08/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1074	1	1	1	0.00
08/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1036	1	1	1	0.00
08/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	963	1	1	1	680.00
08/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2395	3	2	3	0.00
08/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4413	5	4	5	0.00
08/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2605	3	3	3	7,500.00
08/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3904	4	4	4	0.00
08/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1019	1	1	1	680.00
08/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1906	2	2	2	0.00
08/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2063	2	2	2	680.00
08/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3752	4	4	4	0.00
08/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3678	4	4	4	0.00
08/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3715	4	4	4	0.00
08/05/2024	2040 On 07-November-24			Bond Future	12.96	76.6920	76.4909	76.6920	91,394.00
08/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2867	3	3	3	0.00
08/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2840	3	3	3	0.00
08/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2894	3	3	3	0.00
08/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3401	3	3	3	0.00
08/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3453	3	3	3	0.00
08/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3427	3	3	3	0.00
08/05/2024	2040 On 06-February-25			Bond Future	13.10	73.8630	73.6581	73.8630	14.00
08/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3447	4	3	4	0.00
08/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4215	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
08/05/2024	2040 On 08-May-25			Bond Future	13.25	75.4780	75.2693	75.4780	3,900.00
08/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2779	3	3	3	0.00
08/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4799	5	5	5	7,500.00
08/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3046	3	3	3	15,000.00
08/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4998	5	5	5	7,500.00
08/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3769	4	4	4	0.00
08/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5635	6	6	6	0.00
08/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3913	4	4	4	0.00
08/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6010	6	6	6	0.00
08/05/2024	2040 On 07-August-25			Bond Future	13.43	72.5249	72.3131	72.5249	0.00
08/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4488	5	4	5	0.00
08/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5197	5	5	5	0.00
08/05/2024	2044 On 01-August-24			Bond Future	12.90	70.9632	70.7935	70.9632	119,241.00
08/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	808	1	1	1	0.00
08/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	792	1	1	1	0.00
08/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	824	1	1	1	0.00
08/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3268	3	3	3	0.00
08/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2469	3	2	3	0.00
08/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1931	2	2	2	5,000.00
08/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1439	1	1	1	15,000.00
08/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4128	4	4	4	0.00
08/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4210	4	4	4	0.00
08/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4169	4	4	4	0.00
08/05/2024	2044 On 07-November-24			Bond Future	13.03	72.6538	72.4802	72.6538	234.00
08/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2857	3	3	3	0.00
08/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2884	3	3	3	0.00
08/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2830	3	3	3	0.00
08/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3530	3	4	3	0.00
08/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3478	3	3	3	0.00
08/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3504	3	4	3	0.00
08/05/2024	2044 On 06-February-25			Bond Future	13.17	69.8615	69.6847	69.8615	0.00
08/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3401	3	3	3	0.00
08/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4175	4	4	4	0.00
08/05/2024	2044 On 08-May-25			Bond Future	13.32	71.3889	71.2088	71.3889	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
08/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2893	3	3	3	0.00
08/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6009	6	6	6	0.00
08/05/2024	2044 On 07-August-25			Bond Future	13.49	68.4764	68.2938	68.4764	0.00
08/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4419	5	4	5	0.00
08/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5163	5	5	5	0.00
08/05/2024	2046 On 01-August-24			Bond Future	114.91	115.0109	114.9111	115.0109	12,200.00
08/05/2024	2046 On 07-November-24			Bond Future	115.47	115.5696	115.4678	115.5696	5,116.00
08/05/2024	2046 On 06-February-25			Bond Future	118.03	118.1329	118.0298	118.1329	0.00
08/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4020	4	4	4	0.00
08/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2046 On 08-May-25			Bond Future	118.38	118.4815	118.3772	118.4815	0.00
08/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
08/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3593	3	4	3	0.00
08/05/2024	2046 On 07-August-25			Bond Future	120.86	120.9630	120.8582	120.9630	0.00
08/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2168	2	2	2	0.00
08/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2050 On 01-August-24			Bond Future	113.77	113.8924	113.7742	113.8924	11,346.00
08/05/2024	2050 On 07-November-24			Bond Future	116.51	116.6355	116.5146	116.6355	4,227.00
08/05/2024	2050 On 06-February-25			Bond Future	116.73	116.8504	116.7279	116.8504	0.00
08/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1128	1	1	1	0.00
08/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/05/2024	2050 On 08-May-25			Bond Future	119.31	119.4357	119.3115	119.4357	0.00
08/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
08/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1848	2	2	2	0.00
08/05/2024	2050 On 07-August-25			Bond Future	119.38	119.5087	119.3840	119.5087	0.00
08/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
08/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	506	0	1	0	0.00
08/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	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
08/05/2024	AL37 On 01-August-24			Index Future	958.36	959.1120	958.3550	959.1120	0.00
08/05/2024	AL37 On 07-November-24			Index Future	981.19	981.9670	981.1930	981.9670	0.00
08/05/2024	AL37 On 06-February-25			Index Future	1002.75	1003.5360	1002.7470	1003.5360	0.00
08/05/2024	AL37 On 08-May-25			Index Future	1024.74	1025.5430	1024.7390	1025.5430	0.00
08/05/2024	AL37 On 07-August-25			Index Future	1046.05	1046.8640	1046.0490	1046.8640	0.00
08/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
08/05/2024	AL7T On 01-August-24			Index Future	1107.07	1110.1060	1107.0700	1110.1060	0.00
08/05/2024	AL7T On 07-November-24			Index Future	1133.45	1136.5600	1133.4520	1136.5600	0.00
08/05/2024	AL7T On 06-February-25			Index Future	1158.35	1161.5240	1158.3510	1161.5240	0.00
08/05/2024	AL7T On 08-May-25			Index Future	1183.76	1186.9950	1183.7550	1186.9950	0.00
08/05/2024	AL7T On 07-August-25			Index Future	1208.37	1211.6730	1208.3720	1211.6730	0.00
08/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
08/05/2024	ALBI On 01-August-24			Index Future	963.50	965.3730	963.5030	965.3730	91.00
08/05/2024	ALBI On 07-November-24			Index Future	986.46	988.3770	986.4640	988.3770	16.00
08/05/2024	ALBI On 06-February-25			Index Future	1008.13	1010.0870	1008.1340	1010.0870	0.00
08/05/2024	ALBI On 08-May-25			Index Future	1030.24	1032.2370	1030.2440	1032.2370	0.00
08/05/2024	ALBI On 07-August-25			Index Future	1051.67	1053.6980	1051.6680	1053.6980	0.00
08/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	ES33 On 01-August-24			Bond Future	12.96	74.3720	74.1974	74.3720	0.00
08/05/2024	ES33 On 07-November-24			Bond Future	13.14	72.3596	72.1810	72.3596	0.00
08/05/2024	ES33 On 06-February-25			Bond Future	13.33	73.9638	73.7818	73.9638	0.00
08/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	50	0	0	0	0.00
08/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/05/2024	ES33 On 08-May-25			Bond Future	13.52	71.7943	71.6089	71.7943	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
08/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
08/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3163	3	3	3	0.00
08/05/2024	ES33 On 07-August-25			Bond Future	13.74	73.2926	73.1045	73.2926	0.00
08/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
08/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	700	1	1	1	0.00
08/05/2024	ES42 On 01-August-24			Bond Future	13.29	70.2329	70.0249	70.2329	0.00
08/05/2024	ES42 On 07-November-24			Bond Future	13.44	67.6556	67.4428	67.6556	0.00
08/05/2024	ES42 On 06-February-25			Bond Future	13.59	69.1548	68.9379	69.1548	0.00
08/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	544	1	1	1	0.00
08/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/05/2024	ES42 On 08-May-25			Bond Future	13.76	66.4146	66.1935	66.4146	0.00
08/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
08/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2437	2	2	2	0.00
08/05/2024	ES42 On 07-August-25			Bond Future	13.94	67.7970	67.5723	67.7970	0.00
08/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
08/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	700	0	1	0	0.00
08/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
08/05/2024	GOVI On 01-August-24			GOVI	949.06	950.8980	949.0640	950.8980	735.00
08/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	56840	8	6	8	0.00
08/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	56740	8	6	8	0.00
08/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	56940	8	6	8	0.00
08/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/05/2024	GOVI On 07-November-24			GOVI	971.68	973.5580	971.6810	973.5580	0.00
08/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	228910	25	23	25	0.00
08/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	228810	25	23	25	0.00
08/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	229010	25	23	25	0.00
08/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/05/2024	GOVI On 06-February-25			GOVI	993.03	994.9420	993.0260	994.9420	0.00
08/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	210260	23	21	23	0.00
08/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	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
08/05/2024	GOVI On 08-May-25			GOVI	1014.80	1016.7590	1014.8040	1016.7590	0.00
08/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
08/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	71960	5	7	5	0.00
08/05/2024	GOVI On 07-August-25			GOVI	1035.91	1037.8980	1035.9070	1037.8980	0.00
08/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	249070	27	25	27	0.00
08/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
08/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
08/05/2024	IGOV On 01-August-24			Index Future	352.27	352.5530	352.2680	352.5530	586.00
08/05/2024	IGOV On 07-November-24			Index Future	360.75	361.0450	360.7530	361.0450	16.00
08/05/2024	IGOV On 06-February-25			Index Future	368.76	369.0570	368.7600	369.0570	0.00
08/05/2024	IGOV On 08-May-25			Index Future	376.93	377.2310	376.9280	377.2310	0.00
08/05/2024	IGOV On 07-August-25			Index Future	384.85	385.1520	384.8450	385.1520	0.00
08/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
08/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
08/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
08/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	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
08/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
08/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
08/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
08/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
08/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
08/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
08/05/2024	R035 On 01-August-24			Bond Future	12.20	84.6101	84.3424	84.6101	74,642.00
08/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1146	1	1	1	0.00
08/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1166	1	1	1	0.00
08/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1127	1	1	1	0.00
08/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4969	5	5	5	0.00
08/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4857	5	5	5	0.00
08/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2953	3	3	3	0.00
08/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2797	3	3	3	0.00
08/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2074	2	2	2	5,100.00
08/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2097	2	2	2	0.00
08/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1575	1	2	1	5,100.00
08/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1485	1	1	1	2,740.00
08/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	755	1	1	1	7,500.00
08/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	726	1	1	1	8,650.00
08/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3252	3	3	3	0.00
08/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3186	3	3	3	0.00
08/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3219	3	3	3	0.00
08/05/2024	R035 On 07-November-24			Bond Future	12.34	82.1096	81.8358	82.1096	91,710.00
08/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2538	3	3	3	0.00
08/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2513	3	3	3	0.00
08/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2563	3	3	3	0.00
08/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5685	6	6	6	0.00
08/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2588	3	3	3	1,000.00
08/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1487	1	1	1	1,000.00
08/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3306	3	3	3	0.00
08/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3331	3	3	3	0.00
08/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3381	3	3	3	0.00
08/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3356	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
08/05/2024	R035 On 06-February-25			Bond Future	12.49	83.9115	83.6322	83.9115	0.00
08/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3400	4	3	4	0.00
08/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3789	4	4	4	0.00
08/05/2024	R035 On 08-May-25			Bond Future	12.64	81.2303	80.9457	81.2303	0.00
08/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2294	2	2	2	0.00
08/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6476	6	6	6	0.00
08/05/2024	R035 On 07-August-25			Bond Future	12.81	82.9090	82.6197	82.9090	0.00
08/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4152	4	4	4	0.00
08/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4904	5	5	5	0.00
08/05/2024	R053 On 01-August-24			Bond Future	12.77	95.5184	95.3288	95.5184	0.00
08/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4498	5	4	5	0.00
08/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4542	5	5	5	0.00
08/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4454	5	4	5	0.00
08/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1989	2	2	2	0.00
08/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1944	2	2	2	0.00
08/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1967	2	2	2	0.00
08/05/2024	R053 On 07-November-24			Bond Future	12.90	91.9210	91.7271	91.9210	0.00
08/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3864	4	4	4	0.00
08/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3900	4	4	4	0.00
08/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3829	4	4	4	0.00
08/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4604	5	5	5	0.00
08/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4536	4	5	4	0.00
08/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4570	4	5	4	0.00
08/05/2024	R053 On 06-February-25			Bond Future	13.03	93.9373	93.7400	93.9373	0.00
08/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4820	5	5	5	0.00
08/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5461	5	5	5	0.00
08/05/2024	R053 On 08-May-25			Bond Future	13.17	90.1196	89.9188	90.1196	0.00
08/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4130	4	4	4	0.00
08/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7778	8	8	8	0.00
08/05/2024	R053 On 07-August-25			Bond Future	13.33	91.9783	91.7747	91.9783	0.00
08/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5984	6	6	6	0.00
08/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7044	7	7	7	0.00
08/05/2024	R186 On 01-August-24			Bond Future	9.23	103.9763	103.9563	103.9763	82,871.00
08/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	136	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
08/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	131	0	0	0	0.00
08/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	140	0	0	0	0.00
08/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1270	1	1	1	0.00
08/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1304	1	1	1	0.00
08/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1287	1	1	1	0.00
08/05/2024	R186 On 07-November-24			Bond Future	9.26	106.4537	106.4335	106.4537	34,925.00
08/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	664	1	1	1	0.00
08/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	653	1	1	1	0.00
08/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	674	1	1	1	0.00
08/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	887	1	1	1	0.00
08/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	903	1	1	1	0.00
08/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	895	1	1	1	0.00
08/05/2024	R186 On 06-February-25			Bond Future	9.32	103.4735	103.4536	103.4735	0.00
08/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	663	1	1	1	0.00
08/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1148	1	1	1	0.00
08/05/2024	R186 On 08-May-25			Bond Future	9.39	105.7381	105.7187	105.7381	0.00
08/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	373	0	0	0	0.00
08/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1753	2	2	2	0.00
08/05/2024	R186 On 07-August-25			Bond Future	9.60	102.6101	102.5920	102.6101	0.00
08/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1008	1	1	1	0.00
08/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	682	1	1	1	1,983.00
08/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1494	2	1	2	0.00
08/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	677	1	1	1	1,983.00
08/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1158	1	1	1	0.00
08/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	903	1	1	1	0.00
08/05/2024	R202 On 01-August-24			Bond Future	259.17	259.2050	259.1676	259.2050	441.00
08/05/2024	R202 On 07-November-24			Bond Future	265.41	265.4480	265.4103	265.4480	460.00
08/05/2024	R202 On 06-February-25			Bond Future	266.05	266.0909	266.0546	266.0909	0.00
08/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
08/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	735	1	1	1	0.00
08/05/2024	R202 On 08-May-25			Bond Future	271.94	271.9789	271.9440	271.9789	0.00
08/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
08/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	366	0	0	0	0.00
08/05/2024	R202 On 07-August-25			Bond Future	272.28	272.3072	272.2764	272.3072	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
08/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	676	1	1	1	0.00
08/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
08/05/2024	R209 On 01-August-24			Bond Future	12.26	65.5853	65.3939	65.5853	14,498.00
08/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	900	1	1	1	0.00
08/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	916	1	1	1	0.00
08/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	884	1	1	1	0.00
08/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3085	3	3	3	0.00
08/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3024	3	3	3	0.00
08/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3054	3	3	3	0.00
08/05/2024	R209 On 07-November-24			Bond Future	12.39	63.9902	63.7945	63.9902	5,237.00
08/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2242	2	2	2	0.00
08/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2264	2	2	2	0.00
08/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2220	2	2	2	0.00
08/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3002	3	3	3	0.00
08/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2957	3	3	3	0.00
08/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2979	3	3	3	0.00
08/05/2024	R209 On 06-February-25			Bond Future	12.51	65.3943	65.1948	65.3943	0.00
08/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3036	3	3	3	0.00
08/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3350	3	3	3	0.00
08/05/2024	R209 On 08-May-25			Bond Future	12.64	63.6682	63.4649	63.6682	0.00
08/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2244	2	2	2	0.00
08/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5559	5	6	5	0.00
08/05/2024	R209 On 07-August-25			Bond Future	12.80	64.9837	64.7771	64.9837	0.00
08/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3849	4	4	4	0.00
08/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4350	4	4	4	0.00
08/05/2024	R210 On 01-August-24			Bond Future	239.38	239.3324	239.3843	239.3324	1,336.00
08/05/2024	R210 On 07-November-24			Bond Future	241.80	241.7446	241.7985	241.7446	0.00
08/05/2024	R210 On 06-February-25			Bond Future	247.16	247.1070	247.1640	247.1070	0.00
08/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7554	7	8	7	0.00
08/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/05/2024	R210 On 08-May-25			Bond Future	249.20	249.1416	249.2021	249.1416	0.00
08/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1172	1	1	1	0.00
08/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
08/05/2024	R210 On 07-August-25			Bond Future	254.43	254.3627	254.4282	254.3627	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
08/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5988	6	6	6	0.00
08/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
08/05/2024	R213 On 01-August-24			Bond Future	11.09	84.3643	84.2728	84.3643	25,429.00
08/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1135	1	1	1	0.00
08/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1118	1	1	1	0.00
08/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1153	1	1	1	0.00
08/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2018	2	2	2	0.00
08/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2065	2	2	2	0.00
08/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2041	2	2	2	0.00
08/05/2024	R213 On 07-November-24			Bond Future	11.21	82.8122	82.7187	82.8122	10,002.00
08/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2251	2	2	2	0.00
08/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2230	2	2	2	0.00
08/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2272	2	2	2	0.00
08/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2203	2	2	2	0.00
08/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2238	2	2	2	0.00
08/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2221	2	2	2	0.00
08/05/2024	R213 On 06-February-25			Bond Future	11.34	84.6297	84.5348	84.6297	0.00
08/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2677	3	3	3	0.00
08/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2639	3	3	3	0.00
08/05/2024	R213 On 08-May-25			Bond Future	11.47	82.9194	82.8231	82.9194	0.00
08/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1527	2	2	2	0.00
08/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5094	5	5	5	0.00
08/05/2024	R213 On 07-August-25			Bond Future	11.64	84.6352	84.5382	84.6352	0.00
08/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3328	3	3	3	0.00
08/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3257	3	3	3	0.00
08/05/2024	R214 On 01-August-24			Bond Future	12.58	61.0804	60.8843	61.0804	9,820.00
08/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1007	1	1	1	0.00
08/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1024	1	1	1	0.00
08/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	989	1	1	1	0.00
08/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2943	3	3	3	0.00
08/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2882	3	3	3	0.00
08/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2912	3	3	3	0.00
08/05/2024	R214 On 07-November-24			Bond Future	12.70	59.2279	59.0273	59.2279	1,770.00
08/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2514	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
08/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2538	3	3	3	0.00
08/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2491	3	2	3	0.00
08/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2946	3	3	3	0.00
08/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2902	3	3	3	0.00
08/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2924	3	3	3	0.00
08/05/2024	R214 On 06-February-25			Bond Future	12.83	60.5276	60.3231	60.5276	0.00
08/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2973	3	3	3	0.00
08/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3491	3	3	3	0.00
08/05/2024	R214 On 08-May-25			Bond Future	12.95	58.5436	58.3351	58.5436	0.00
08/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2496	3	2	3	0.00
08/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4976	5	5	5	0.00
08/05/2024	R214 On 07-August-25			Bond Future	13.10	59.7533	59.5414	59.7533	0.00
08/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3787	4	4	4	0.00
08/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4332	4	4	4	0.00
08/05/2024	R248 On 01-August-24			Bond Future	12.79	74.0575	73.8814	74.0575	247,212.00
08/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1072	1	1	1	0.00
08/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1092	1	1	1	0.00
08/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1053	1	1	1	0.00
08/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3810	4	4	4	0.00
08/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3733	4	4	4	0.00
08/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3771	4	4	4	0.00
08/05/2024	R248 On 07-November-24			Bond Future	12.92	71.3693	71.1891	71.3693	11,423.00
08/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2919	3	3	3	0.00
08/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2947	3	3	3	0.00
08/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2892	3	3	3	0.00
08/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3660	4	4	4	0.00
08/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3607	4	4	4	0.00
08/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3633	4	4	4	0.00
08/05/2024	R248 On 06-February-25			Bond Future	13.06	72.9352	72.7517	72.9352	10,000.00
08/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2990	3	3	3	0.00
08/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4854	5	5	5	0.00
08/05/2024	R248 On 08-May-25			Bond Future	13.19	70.0772	69.8902	70.0772	0.00
08/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3122	3	3	3	0.00
08/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6288	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2024	R248 On 07-August-25			Bond Future	13.35	71.5242	71.3344	71.5242	0.00
08/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4637	5	5	5	0.00
08/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5336	5	5	5	0.00
08/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00