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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/02/2024 TO: 08/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	2025 On 02-May-24			Bond Future	179.66	179.6712	179.6626	179.6712	9,015.00
08/02/2024	2025 On 01-August-24			Bond Future	181.82	181.8274	181.8191	181.8274	0.00
08/02/2024	2025 On 07-November-24			Bond Future	186.09	186.0958	186.0880	186.0958	75.00
08/02/2024	2029 On 02-May-24			Bond Future	129.98	129.9984	129.9788	129.9984	7,165.00
08/02/2024	2029 On 01-August-24			Bond Future	132.86	132.8846	132.8648	132.8846	728.00
08/02/2024	2029 On 07-November-24			Bond Future	134.59	134.6056	134.5861	134.6056	66.00
08/02/2024	2029 On 06-February-25			Bond Future	137.51	137.5330	137.5135	137.5330	0.00
08/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5114	5	5	5	0.00
08/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2029 On 02-May-25			Bond Future	138.75	138.7738	138.7547	138.7738	0.00
08/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	905	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2030 On 02-May-24			Bond Future	9.95	93.8482	93.7227	93.8482	133,994.00
08/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	967	1	1	1	0.00
08/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	948	1	1	1	0.00
08/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	985	1	1	1	0.00
08/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	695	1	1	1	1,000.00
08/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1720	2	2	2	1,000.00
08/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7659	8	8	8	0.00
08/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9234	9	9	9	0.00
08/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3704	4	4	4	1,080.00
08/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4729	5	5	5	500.00
08/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11917	12	12	12	0.00
08/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3050	3	3	3	500.00
08/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	140	0	0	0	0.00
08/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
08/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1901	2	2	2	0.00
08/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
08/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	269	0	0	0	0.00
08/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	394	0	0	0	0.00
08/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	13	0	0	0	1,000.00
08/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	889	1	1	1	0.00
08/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1493	1	1	1	0.00
08/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1538	1	2	1	0.00
08/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1515	1	2	1	0.00
08/02/2024	2030 On 01-August-24			Bond Future	10.02	91.9036	91.7755	91.9036	0.00
08/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2622	3	3	3	0.00
08/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2597	3	3	3	0.00
08/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2648	3	3	3	0.00
08/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1196	1	1	1	0.00
08/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1222	1	1	1	0.00
08/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1209	1	1	1	0.00
08/02/2024	2030 On 07-November-24			Bond Future	10.09	94.0362	93.9055	94.0362	1,652.00
08/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3740	4	4	4	0.00
08/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3766	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
08/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3715	4	4	4	0.00
08/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1313	1	1	1	0.00
08/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1292	1	1	1	0.00
08/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1302	1	1	1	0.00
08/02/2024	2030 On 06-February-25			Bond Future	10.17	92.0485	91.9153	92.0485	0.00
08/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3595	4	4	4	0.00
08/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1785	2	2	2	0.00
08/02/2024	2030 On 02-May-25			Bond Future	10.29	93.8085	93.6732	93.8085	0.00
08/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2000	2	2	2	0.00
08/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3271	3	3	3	0.00
08/02/2024	2032 On 02-May-24			Bond Future	10.82	87.5319	87.3875	87.5319	149,545.00
08/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	858	1	1	1	0.00
08/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	877	1	1	1	0.00
08/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	840	1	1	1	0.00
08/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1549	2	2	2	1,000.00
08/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9219	9	9	9	0.00
08/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4798	5	5	5	0.00
08/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2591	3	3	3	0.00
08/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	896	1	1	1	500.00
08/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2826	3	3	3	0.00
08/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	477	1	0	1	8,500.00
08/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2207	2	2	2	500.00
08/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10344	10	10	10	0.00
08/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	555	1	1	1	1,000.00
08/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	934	1	1	1	500.00
08/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11020	11	11	11	0.00
08/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1055	1	1	1	1,550.00
08/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3069	3	3	3	1,550.00
08/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1878	2	2	2	0.00
08/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00
08/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	604	1	1	1	0.00
08/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	945	1	1	1	0.00
08/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1369	1	1	1	0.00
08/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	12	0	0	0	500.00

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08/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	683	1	1	1	17,000.00
08/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3007	3	3	3	0.00
08/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	771	1	1	1	500.00
08/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2105	2	2	2	0.00
08/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	260	0	0	0	500.00
08/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	27	0	0	0	1,000.00
08/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2047	2	2	2	0.00
08/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2789	3	3	3	0.00
08/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2195	2	2	2	0.00
08/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2135	2	2	2	0.00
08/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2165	2	2	2	0.00
08/02/2024	2032 On 01-August-24			Bond Future	10.91	89.4540	89.3067	89.4540	0.00
08/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2731	3	3	3	0.00
08/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2760	3	3	3	0.00
08/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2703	3	3	3	0.00
08/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1681	2	2	2	0.00
08/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1646	2	2	2	0.00
08/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1663	2	2	2	0.00
08/02/2024	2032 On 07-November-24			Bond Future	11.02	87.3633	87.2129	87.3633	1,525.00
08/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3931	4	4	4	0.00
08/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3902	4	4	4	0.00
08/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3961	4	4	4	0.00
08/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10131	10	10	10	0.00
08/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4405	5	4	5	1,615.00
08/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	344	0	0	0	1,615.00
08/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1656	2	2	2	0.00
08/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1864	2	2	2	0.00
08/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1894	2	2	2	0.00
08/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1879	2	2	2	0.00
08/02/2024	2032 On 06-February-25			Bond Future	11.13	89.2413	89.0880	89.2413	0.00
08/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4549	5	5	5	0.00
08/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2009	2	2	2	0.00
08/02/2024	2032 On 02-May-25			Bond Future	11.26	86.7891	86.6333	86.7891	0.00
08/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2504	3	3	3	0.00
08/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	4022	4	4	4	0.00

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08/02/2024	2033 On 02-May-24			Bond Future	123.26	123.2787	123.2616	123.2787	2,042.00
08/02/2024	2033 On 01-August-24			Bond Future	126.00	126.0157	125.9985	126.0157	5,737.00
08/02/2024	2033 On 07-November-24			Bond Future	127.46	127.4789	127.4620	127.4789	0.00
08/02/2024	2033 On 06-February-25			Bond Future	130.23	130.2514	130.2346	130.2514	0.00
08/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5295	5	5	5	0.00
08/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2033 On 02-May-25			Bond Future	131.23	131.2506	131.2343	131.2506	0.00
08/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	614	1	1	1	0.00
08/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2037 On 02-May-24			Bond Future	12.06	79.5358	79.3765	79.5358	83,617.00
08/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	504	1	1	1	0.00
08/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	491	1	0	1	0.00
08/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	517	1	1	1	0.00
08/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3854	4	4	4	0.00
08/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3941	4	4	4	0.00
08/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3897	4	4	4	0.00
08/02/2024	2037 On 01-August-24			Bond Future	12.17	77.0265	76.8638	77.0265	72,241.00
08/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2364	2	2	2	0.00
08/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2336	2	2	2	0.00
08/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2391	2	2	2	1,383.00
08/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5941	6	6	6	0.00
08/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8419	9	8	9	0.00
08/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	454	0	0	0	1,383.00
08/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	967	1	1	1	1,383.00
08/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2721	3	3	3	0.00
08/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2772	3	3	3	0.00
08/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2747	3	3	3	0.00
08/02/2024	2037 On 07-November-24			Bond Future	12.30	78.8132	78.6471	78.8132	9,175.00
08/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4070	4	4	4	0.00
08/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4101	4	4	4	0.00
08/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4040	4	4	4	0.00
08/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2686	3	3	3	0.00
08/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2647	3	3	3	0.00
08/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2667	3	3	3	0.00

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08/02/2024	2037 On 06-February-25			Bond Future	12.43	76.2468	76.0774	76.2468	0.00
08/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4622	5	5	5	0.00
08/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3005	3	3	3	0.00
08/02/2024	2037 On 02-May-25			Bond Future	12.58	77.7024	77.5301	77.7024	0.00
08/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3224	3	3	3	0.00
08/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4889	5	5	5	0.00
08/02/2024	2038 On 02-May-24			Bond Future	134.39	133.8770	134.3921	133.8770	5,213.00
08/02/2024	2038 On 01-August-24			Bond Future	135.31	134.7873	135.3142	134.7873	0.00
08/02/2024	2038 On 07-November-24			Bond Future	138.49	137.9510	138.4907	137.9510	0.00
08/02/2024	2038 On 06-February-25			Bond Future	139.39	138.8361	139.3883	138.8361	0.00
08/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4158	4	4	4	0.00
08/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2038 On 02-May-25			Bond Future	142.09	141.5274	142.0912	141.5274	0.00
08/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2411	2	2	2	0.00
08/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2040 On 02-May-24			Bond Future	12.44	79.1423	78.8608	79.1423	135,730.00
08/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	285	0	0	0	0.00
08/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	294	0	0	0	0.00
08/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	276	0	0	0	0.00
08/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5171	5	5	5	0.00
08/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5066	5	5	5	0.00
08/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5118	5	5	5	0.00
08/02/2024	2040 On 01-August-24			Bond Future	12.56	76.3739	76.0864	76.3739	2,992.00
08/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2130	2	2	2	0.00
08/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2156	2	2	2	0.00
08/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2104	2	2	2	0.00
08/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3444	3	3	3	0.00
08/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3384	3	3	3	0.00
08/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3414	3	3	3	0.00
08/02/2024	2040 On 07-November-24			Bond Future	12.70	78.1453	77.8515	78.1453	8,677.00
08/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3889	4	4	4	0.00
08/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3859	4	4	4	0.00
08/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3920	4	4	4	0.00
08/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3067	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
08/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3111	3	3	3	0.00
08/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3089	3	3	3	0.00
08/02/2024	2040 On 06-February-25			Bond Future	12.84	75.3138	75.0138	75.3138	0.00
08/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4317	4	4	4	0.00
08/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3728	4	4	4	0.00
08/02/2024	2040 On 02-May-25			Bond Future	12.99	76.7508	76.4454	76.7508	0.00
08/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3359	4	3	4	0.00
08/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5254	5	5	5	0.00
08/02/2024	2044 On 02-May-24			Bond Future	12.55	74.9784	74.7834	74.9784	81,582.00
08/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	257	0	0	0	0.00
08/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	249	0	0	0	0.00
08/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	266	0	0	0	0.00
08/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1800	2	2	2	0.00
08/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2584	3	3	3	0.00
08/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3476	4	3	4	0.00
08/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1021	1	1	1	10,030.00
08/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1463	1	1	1	10,030.00
08/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2057	2	2	2	4,200.00
08/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5430	5	5	5	0.00
08/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5539	5	6	5	0.00
08/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5484	5	5	5	0.00
08/02/2024	2044 On 01-August-24			Bond Future	12.67	72.2438	72.0447	72.2438	26,240.00
08/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1758	2	2	2	0.00
08/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1734	2	2	2	0.00
08/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1782	2	2	2	0.00
08/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3834	4	4	4	0.00
08/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3901	4	4	4	0.00
08/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3868	4	4	4	0.00
08/02/2024	2044 On 07-November-24			Bond Future	12.80	73.9193	73.7158	73.9193	0.00
08/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3857	4	4	4	0.00
08/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3887	4	4	4	0.00
08/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3826	4	4	4	0.00
08/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3291	3	3	3	0.00
08/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3245	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
08/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3268	3	3	3	0.00
08/02/2024	2044 On 06-February-25			Bond Future	12.93	71.1221	70.9146	71.1221	0.00
08/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4256	4	4	4	0.00
08/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3800	4	4	4	0.00
08/02/2024	2044 On 02-May-25			Bond Future	13.08	72.4788	72.2676	72.4788	0.00
08/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3465	4	3	4	0.00
08/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5371	5	5	5	0.00
08/02/2024	2046 On 02-May-24			Bond Future	115.48	115.4911	115.4755	115.4911	16,158.00
08/02/2024	2046 On 01-August-24			Bond Future	118.04	118.0551	118.0393	118.0551	0.00
08/02/2024	2046 On 07-November-24			Bond Future	118.61	118.6286	118.6130	118.6286	0.00
08/02/2024	2046 On 06-February-25			Bond Future	121.19	121.2076	121.1922	121.2076	0.00
08/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7182	7	7	7	0.00
08/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2046 On 02-May-25			Bond Future	121.30	121.3138	121.2991	121.3138	0.00
08/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
08/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	671	1	1	1	0.00
08/02/2024	2050 On 02-May-24			Bond Future	117.29	116.9047	117.2884	116.9047	14,107.00
08/02/2024	2050 On 01-August-24			Bond Future	117.60	117.2035	117.5960	117.2035	0.00
08/02/2024	2050 On 07-November-24			Bond Future	120.36	119.9543	120.3565	119.9543	0.00
08/02/2024	2050 On 06-February-25			Bond Future	120.62	120.2055	120.6173	120.2055	0.00
08/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5017	5	5	5	0.00
08/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/02/2024	2050 On 02-May-25			Bond Future	122.96	122.5352	122.9556	122.5352	0.00
08/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1796	1	2	1	0.00
08/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
08/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
08/02/2024	AL37 On 02-May-24			Index Future	959.92	961.1990	959.9210	961.1990	0.00
08/02/2024	AL37 On 01-August-24			Index Future	981.01	982.3100	981.0060	982.3100	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
08/02/2024	AL37 On 07-November-24			Index Future	1003.80	1005.1340	1003.8040	1005.1340	0.00
08/02/2024	AL37 On 06-February-25			Index Future	1025.43	1026.7840	1025.4280	1026.7840	0.00
08/02/2024	AL37 On 02-May-25			Index Future	1045.15	1046.5270	1045.1500	1046.5270	0.00
08/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
08/02/2024	AL7T On 02-May-24			Index Future	1111.38	1113.6490	1111.3840	1113.6490	0.00
08/02/2024	AL7T On 01-August-24			Index Future	1135.80	1138.1080	1135.7960	1138.1080	0.00
08/02/2024	AL7T On 07-November-24			Index Future	1162.19	1164.5530	1162.1910	1164.5530	0.00
08/02/2024	AL7T On 06-February-25			Index Future	1187.23	1189.6360	1187.2280	1189.6360	0.00
08/02/2024	AL7T On 02-May-25			Index Future	1210.06	1212.5110	1210.0610	1212.5110	0.00
08/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
08/02/2024	ALBI On 02-May-24			Index Future	961.62	963.5490	961.6210	963.5490	94.00
08/02/2024	ALBI On 01-August-24			Index Future	982.74	984.7120	982.7430	984.7120	0.00
08/02/2024	ALBI On 07-November-24			Index Future	1005.58	1007.5920	1005.5820	1007.5920	0.00
08/02/2024	ALBI On 06-February-25			Index Future	1027.24	1029.2950	1027.2440	1029.2950	0.00
08/02/2024	ALBI On 02-May-25			Index Future	1047.00	1049.0870	1047.0010	1049.0870	0.00
08/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	ES33 On 02-May-24			Bond Future	12.46	74.2530	74.0994	74.2530	0.00
08/02/2024	ES33 On 01-August-24			Bond Future	12.60	75.9013	75.7446	75.9013	0.00
08/02/2024	ES33 On 07-November-24			Bond Future	12.77	73.8793	73.7193	73.8793	0.00
08/02/2024	ES33 On 06-February-25			Bond Future	12.95	75.4836	75.3203	75.4836	0.00
08/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1589	2	2	2	0.00
08/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/02/2024	ES33 On 02-May-25			Bond Future	13.13	73.1457	72.9796	73.1457	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
08/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
08/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1642	1	2	1	0.00
08/02/2024	ES42 On 02-May-24			Bond Future	13.06	69.1399	68.9365	69.1399	0.00
08/02/2024	ES42 On 01-August-24			Bond Future	13.20	70.6744	70.4666	70.6744	0.00
08/02/2024	ES42 On 07-November-24			Bond Future	13.36	68.0637	67.8513	68.0637	0.00
08/02/2024	ES42 On 06-February-25			Bond Future	13.51	69.5399	69.3231	69.5399	0.00
08/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	930	1	1	1	0.00
08/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/02/2024	ES42 On 02-May-25			Bond Future	13.68	66.6211	66.4005	66.6211	0.00
08/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
08/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	2086	2	2	2	0.00
08/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
08/02/2024	GOVI On 02-May-24			GOVI	947.80	949.7030	947.8010	949.7030	723.00
08/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	31890	1	3	1	0.00
08/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	31790	1	3	1	0.00
08/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	31690	1	3	1	0.00
08/02/2024	GOVI On 01-August-24			GOVI	968.62	970.5610	968.6200	970.5610	0.00
08/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	252500	27	25	27	0.00
08/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	252400	27	25	27	0.00
08/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	252300	27	25	27	0.00
08/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 07-November-24			GOVI	991.13	993.1130	991.1300	993.1130	0.00
08/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	423500	44	42	44	0.00
08/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	423400	44	42	44	0.00
08/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	423300	44	42	44	0.00
08/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 06-February-25			GOVI	1012.48	1014.5040	1012.4810	1014.5040	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
08/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	404810	43	40	43	0.00
08/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/02/2024	GOVI On 02-May-25			GOVI	1031.95	1034.0110	1031.9540	1034.0110	0.00
08/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	99540	12	10	12	0.00
08/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
08/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
08/02/2024	IGOV On 02-May-24			Index Future	352.95	352.5870	352.9500	352.5870	590.00
08/02/2024	IGOV On 01-August-24			Index Future	360.79	360.4150	360.7870	360.4150	0.00
08/02/2024	IGOV On 07-November-24			Index Future	369.26	368.8790	369.2610	368.8790	0.00
08/02/2024	IGOV On 06-February-25			Index Future	377.30	376.9050	377.2960	376.9050	0.00
08/02/2024	IGOV On 02-May-25			Index Future	384.63	384.2260	384.6270	384.2260	0.00
08/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
08/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6800	91.6700	91.6800	0.00
08/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.31	91.7000	91.6900	91.7000	0.00
08/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.30	91.7020	91.7000	91.7020	0.00
08/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7750	91.7600	91.7750	0.00
08/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.24	91.7700	91.7600	91.7700	0.00
08/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.10	91.9320	91.9000	91.9320	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
08/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.73	92.3220	92.2700	92.3220	0.00
08/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.65	92.4300	92.3500	92.4300	0.00
08/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.49	92.5820	92.5100	92.5820	0.00
08/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.54	92.5300	92.4600	92.5300	0.00
08/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
08/02/2024	R035 On 02-May-24			Bond Future	11.63	85.1553	84.9120	85.1553	163,640.00
08/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	676	1	1	1	0.00
08/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	693	1	1	1	0.00
08/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	659	1	1	1	0.00
08/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3059	3	3	3	0.00
08/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2982	3	3	3	0.00
08/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3020	3	3	3	0.00
08/02/2024	R035 On 01-August-24			Bond Future	11.73	87.0255	86.7770	87.0255	0.00
08/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2669	3	3	3	0.00
08/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2699	3	3	3	0.00
08/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2640	3	3	3	0.00
08/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2330	2	2	2	0.00
08/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2285	2	2	2	0.00
08/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2307	2	2	2	0.00
08/02/2024	R035 On 07-November-24			Bond Future	11.86	84.5305	84.2766	84.5305	19,854.00
08/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4021	4	4	4	0.00
08/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3990	4	4	4	0.00
08/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4052	4	4	4	0.00
08/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2379	2	2	2	0.00
08/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2417	2	2	2	0.00
08/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2398	2	2	2	0.00
08/02/2024	R035 On 06-February-25			Bond Future	11.99	86.3480	86.0890	86.3480	0.00
08/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4809	5	5	5	0.00
08/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2741	3	3	3	0.00
08/02/2024	R035 On 02-May-25			Bond Future	12.13	83.4919	83.2283	83.4919	0.00
08/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	2988	3	3	3	0.00
08/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4729	5	5	5	0.00
08/02/2024	R053 On 02-May-24			Bond Future	12.44	95.0496	94.7920	95.0496	5,189.00
08/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5154	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
08/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5206	5	5	5	0.00
08/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5102	5	5	5	0.00
08/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1022	1	1	1	0.00
08/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	991	1	1	1	0.00
08/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1006	1	1	1	0.00
08/02/2024	R053 On 01-August-24			Bond Future	12.55	97.1367	96.8737	97.1367	0.00
08/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6071	6	6	6	0.00
08/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6118	6	6	6	0.00
08/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6023	6	6	6	0.00
08/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2014	2	2	2	0.00
08/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1976	2	2	2	0.00
08/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1995	2	2	2	0.00
08/02/2024	R053 On 07-November-24			Bond Future	12.68	93.5189	93.2502	93.5189	0.00
08/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4949	5	5	5	0.00
08/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4989	5	5	5	0.00
08/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4909	5	5	5	0.00
08/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4161	4	4	4	0.00
08/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4102	4	4	4	0.00
08/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4131	4	4	4	0.00
08/02/2024	R053 On 06-February-25			Bond Future	12.81	95.5279	95.2537	95.5279	0.00
08/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5642	6	6	6	0.00
08/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4769	5	5	5	0.00
08/02/2024	R053 On 02-May-25			Bond Future	12.95	91.4915	91.2126	91.4915	0.00
08/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4605	5	5	5	0.00
08/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6772	7	7	7	0.00
08/02/2024	R186 On 02-May-24			Bond Future	8.75	108.0314	107.9533	108.0314	94,062.00
08/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	64	0	0	0	0.00
08/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	61	0	0	0	0.00
08/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	67	0	0	0	0.00
08/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2365	2	2	2	2,030.00
08/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3816	4	4	4	0.00
08/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	22	0	0	0	2,030.00
08/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	93	0	0	0	0.00
08/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1840	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
08/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1883	2	2	2	0.00
08/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1862	2	2	2	0.00
08/02/2024	R186 On 01-August-24			Bond Future	8.73	105.0955	105.0159	105.0955	0.00
08/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	818	1	1	1	0.00
08/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	806	1	1	1	0.00
08/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	830	1	1	1	0.00
08/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	900	1	1	1	0.00
08/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	919	1	1	1	0.00
08/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	910	1	1	1	0.00
08/02/2024	R186 On 07-November-24			Bond Future	8.73	107.5346	107.4535	107.5346	44,477.00
08/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1546	2	2	2	0.00
08/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1533	2	2	2	0.00
08/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1559	2	2	2	0.00
08/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	751	1	1	1	0.00
08/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	763	1	1	1	0.00
08/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	757	1	1	1	0.00
08/02/2024	R186 On 06-February-25			Bond Future	8.73	104.5312	104.4488	104.5312	0.00
08/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1394	1	1	1	0.00
08/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	885	1	1	1	0.00
08/02/2024	R186 On 02-May-25			Bond Future	8.80	106.5301	106.4466	106.5301	0.00
08/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	778	1	1	1	0.00
08/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1283	1	1	1	0.00
08/02/2024	R202 On 02-May-24			Bond Future	264.57	264.6039	264.5674	264.6039	4,858.00
08/02/2024	R202 On 01-August-24			Bond Future	265.36	265.4005	265.3639	265.4005	0.00
08/02/2024	R202 On 07-November-24			Bond Future	271.59	271.6300	271.5937	271.6300	6.00
08/02/2024	R202 On 06-February-25			Bond Future	272.29	272.3238	272.2881	272.3238	0.00
08/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5498	6	5	6	0.00
08/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/02/2024	R202 On 02-May-25			Bond Future	277.57	277.6031	277.5682	277.6031	0.00
08/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5258	5	5	5	0.00
08/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
08/02/2024	R209 On 02-May-24			Bond Future	11.77	65.8978	65.7324	65.8978	13,247.00
08/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	404	0	0	0	0.00
08/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	416	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
08/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	393	0	0	0	0.00
08/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3317	3	3	3	0.00
08/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3240	3	3	3	0.00
08/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3278	3	3	3	0.00
08/02/2024	R209 On 01-August-24			Bond Future	11.87	67.3449	67.1760	67.3449	1,690.00
08/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1952	2	2	2	0.00
08/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1976	2	2	2	0.00
08/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1928	2	2	2	0.00
08/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2347	2	2	2	0.00
08/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2302	2	2	2	0.00
08/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2325	2	2	2	0.00
08/02/2024	R209 On 07-November-24			Bond Future	11.99	65.7512	65.5787	65.7512	5,237.00
08/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3356	3	3	3	0.00
08/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3383	3	3	3	0.00
08/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3330	3	3	3	0.00
08/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2328	2	2	2	0.00
08/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2292	2	2	2	0.00
08/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2310	2	2	2	0.00
08/02/2024	R209 On 06-February-25			Bond Future	12.10	67.1646	66.9885	67.1646	0.00
08/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4013	4	4	4	0.00
08/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2533	2	3	2	0.00
08/02/2024	R209 On 02-May-25			Bond Future	12.23	65.2984	65.1193	65.2984	0.00
08/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2719	3	3	3	0.00
08/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4253	4	4	4	0.00
08/02/2024	R210 On 02-May-24			Bond Future	234.89	235.1033	234.8862	235.1033	198.00
08/02/2024	R210 On 01-August-24			Bond Future	240.10	240.3229	240.1015	240.3229	300.00
08/02/2024	R210 On 07-November-24			Bond Future	242.41	242.6329	242.4076	242.6329	60.00
08/02/2024	R210 On 06-February-25			Bond Future	247.68	247.9089	247.6795	247.9089	0.00
08/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8070	8	8	8	0.00
08/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/02/2024	R210 On 02-May-25			Bond Future	249.08	249.3164	249.0843	249.3164	0.00
08/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1054	1	1	1	0.00
08/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
08/02/2024	R213 On 02-May-24			Bond Future	10.47	84.8133	84.6610	84.8133	26,520.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	942	1	1	1	0.00
08/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	923	1	1	1	0.00
08/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	960	1	1	1	0.00
08/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1707	2	2	2	0.00
08/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1756	2	2	2	0.00
08/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1731	2	2	2	0.00
08/02/2024	R213 On 01-August-24			Bond Future	10.54	86.6760	86.5205	86.6760	0.00
08/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2721	3	3	3	0.00
08/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2694	3	3	3	0.00
08/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2747	3	3	3	0.00
08/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1365	1	1	1	0.00
08/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1394	1	1	1	0.00
08/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1379	1	1	1	0.00
08/02/2024	R213 On 07-November-24			Bond Future	10.64	85.1272	84.9684	85.1272	16,163.00
08/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3803	4	4	4	0.00
08/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3776	4	4	4	0.00
08/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3830	4	4	4	0.00
08/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1511	1	2	1	0.00
08/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1535	1	2	1	0.00
08/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1523	1	2	1	0.00
08/02/2024	R213 On 06-February-25			Bond Future	10.75	86.9583	86.7964	86.9583	0.00
08/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4171	4	4	4	0.00
08/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1872	2	2	2	0.00
08/02/2024	R213 On 02-May-25			Bond Future	10.87	85.0681	84.9035	85.0681	0.00
08/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2249	2	2	2	0.00
08/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3591	4	4	4	0.00
08/02/2024	R214 On 02-May-24			Bond Future	12.25	60.8023	60.6113	60.8023	20,992.00
08/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	239	0	0	0	0.00
08/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	246	0	0	0	0.00
08/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	231	0	0	0	0.00
08/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5786	6	6	6	0.00
08/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3419	4	3	4	0.00
08/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1210	1	1	1	10,000.00
08/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1255	1	1	1	5,610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1780	2	2	2	0.00
08/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	580	1	1	1	15,610.00
08/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1831	2	2	2	0.00
08/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	194	0	0	0	15,610.00
08/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4176	4	4	4	0.00
08/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4086	4	4	4	0.00
08/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4131	4	4	4	0.00
08/02/2024	R214 On 01-August-24			Bond Future	12.35	62.1376	61.9425	62.1376	0.00
08/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1769	2	2	2	0.00
08/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1792	2	2	2	0.00
08/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1746	2	2	2	0.00
08/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2641	3	3	3	0.00
08/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2591	2	3	2	0.00
08/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2616	3	3	3	0.00
08/02/2024	R214 On 07-November-24			Bond Future	12.47	60.2731	60.0738	60.2731	0.00
08/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3184	3	3	3	0.00
08/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3211	3	3	3	0.00
08/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3158	3	3	3	0.00
08/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2566	2	3	2	0.00
08/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2528	2	3	2	0.00
08/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2547	2	3	2	0.00
08/02/2024	R214 On 06-February-25			Bond Future	12.59	61.5690	61.3657	61.5690	0.00
08/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3535	4	4	4	0.00
08/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3010	3	3	3	0.00
08/02/2024	R214 On 02-May-25			Bond Future	12.72	59.4451	59.2381	59.4451	0.00
08/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2858	3	3	3	0.00
08/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4316	4	4	4	0.00
08/02/2024	R248 On 02-May-24			Bond Future	12.46	73.7500	73.5211	73.7500	245,487.00
08/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	144	0	0	0	0.00
08/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	150	0	0	0	0.00
08/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	139	0	0	0	0.00
08/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	110	0	0	0	0.00
08/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1679	2	2	2	0.00
08/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4453	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	631	1	1	1	0.00
08/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2001	2	2	2	0.00
08/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6605	6	7	6	0.00
08/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6238	6	6	6	0.00
08/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6118	6	6	6	0.00
08/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6178	6	6	6	0.00
08/02/2024	R248 On 01-August-24			Bond Future	12.56	75.3697	75.1358	75.3697	13,000.00
08/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2038	2	2	2	0.00
08/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2065	2	2	2	0.00
08/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2012	2	2	2	0.00
08/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3515	3	4	3	0.00
08/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3451	3	3	3	0.00
08/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3483	3	3	3	0.00
08/02/2024	R248 On 07-November-24			Bond Future	12.69	72.6675	72.4285	72.6675	0.00
08/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3733	4	4	4	0.00
08/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3764	4	4	4	0.00
08/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3702	4	4	4	0.00
08/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3231	3	3	3	0.00
08/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3184	3	3	3	0.00
08/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3207	3	3	3	0.00
08/02/2024	R248 On 06-February-25			Bond Future	12.83	74.2296	73.9857	74.2296	0.00
08/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3708	4	4	4	0.00
08/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4338	4	4	4	0.00
08/02/2024	R248 On 02-May-25			Bond Future	12.96	71.2041	70.9559	71.2041	0.00
08/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3391	4	3	4	0.00
08/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5347	5	5	5	0.00
08/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00